

# NCAR's Wind Forecasting System

Luca Delle Monache et al.

(lucadm@ucar.edu)

National Center for Atmospheric Research (NCAR) – Boulder, CO, USA

Winterwind – International Wind Energy Conference

12-13 February, 2013, Östersund, Sweden

# Outline



- The U.S. National Center for Atmospheric Research (NCAR)
- Renewable energy forecasting research and development
- NCAR-Xcel energy project
- Probabilistic power predictions
  - The Analog Ensemble (AnEn)
  - Test cases
- Summary

# What is the US National Center for Atmospheric Research (NCAR)?



- NCAR is a Federally funded research and development center sponsored by the [U.S. National Science Foundation](#)
- NCAR is operated by the [University Corporation for Atmospheric Research \(UCAR\)](#), a non-profit corporation.
- UCAR has 1400 employees and ~\$250M budget.
- Research is conducted on climate and weather modeling, air chemistry, thunderstorms, hurricanes, icing, turbulence, societal impacts of weather, energy, solar physics, etc.



NCAR, Boulder, CO



# Power Prediction



## **Goal:**

Accurate power forecasts and reliable quantification of forecast uncertainty

## **Motivation:**

- Wind power forecasting is necessary for effective grid integration
  - Day-ahead forecasting – energy trading
  - Short-term forecasting – grid integration & stabilization
- Thus, an effective forecasting system should include components for both

# Renewable Energy Forecasting



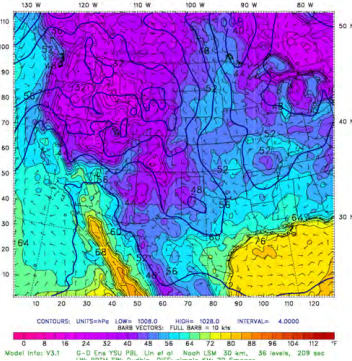
## Icing Research



Greg Thompson  
Bjorn-Egil Nygaard  
(Oslo Univ)  
Marcia Politovich  
Frank McDonough

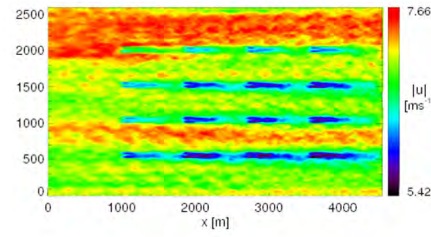
## Numerical Weather Prediction

GRM RT-rDDA Domain 1 Cycle= 2010101214 Fcst: 84.00 h  
Valid: 1200 UTC Tue 12 Oct 10 (0800 MDT Tue 12 Oct 10)  
Surface air temperature <U>V> Vectors  
Sea-level pressure



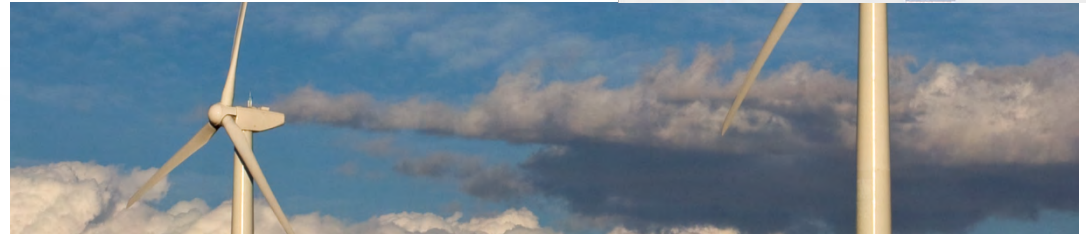
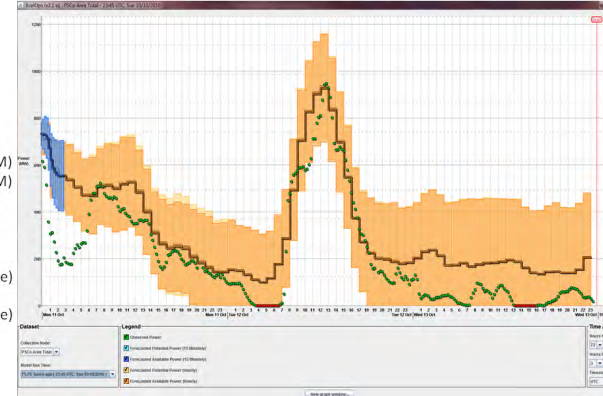
Yubao Liu  
Thomas Warner  
Will Cheng  
Yuwei Liu  
Greg Roux  
Luca Delle Monache  
Tom Hopson  
Wanli Wu

## Fine Scale Modeling & Boundary Layer Meteorology

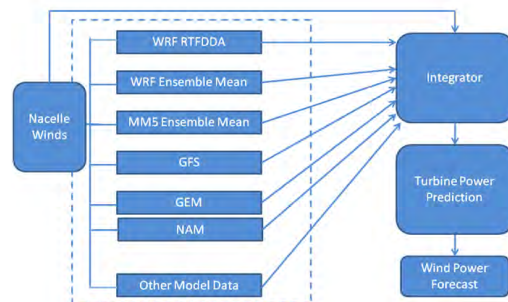


Branko Kosovic  
Andrew Annunzio  
Ned Patton (MMM)  
Peter Sullivan (MMM)  
George Bryan (MMM)  
Julie Lundquist  
(Univ CO)  
Sue Haupt  
Frank Zajackowski  
(Penn State)  
Kerrie Long  
(Penn State)

## Wind Power Forecasting

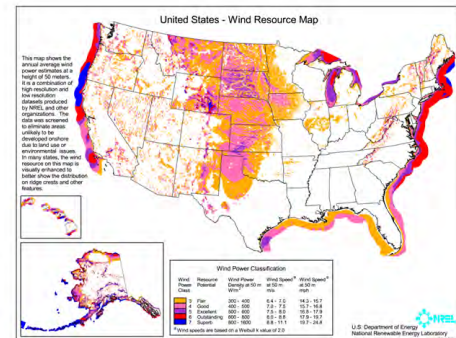


## Statistical Learning



Gerry Weiner  
Bill Myers  
Seth Linden  
Julia Pearson  
Brice Lambi  
Arnaud Dumont  
Kent Goodrich  
(Univ CC)

## Wind Resource Assessment

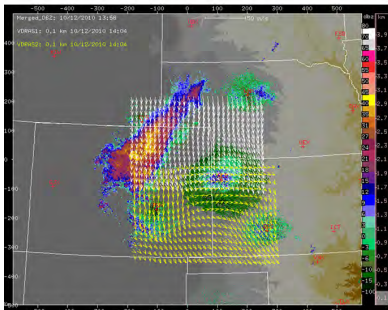


Daran Rife  
Andy Monaghan  
Francois Vandenberg  
James Pinto  
Emilie Vanvyve  
Chris Davis (MMM)  
Thomas Warner  
Terri Betancourt  
Patrick Sullivan (NREL)  
Donna Heimiller  
(NREL)

### Future Climate

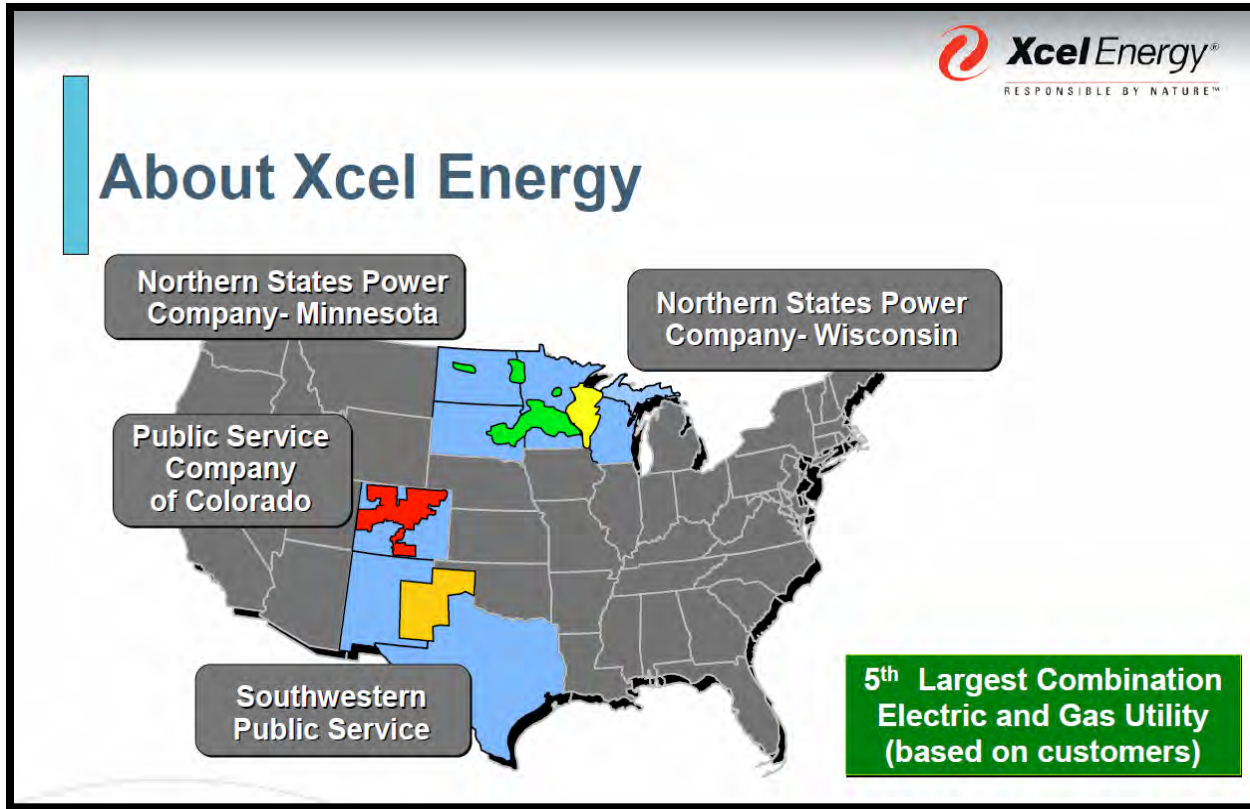
Lawrence Buja  
Caspar Amman

## Variational Nowcasting



Jenny Sun  
Ying Zhang  
Niles Oien

# Xcel Energy Service Areas

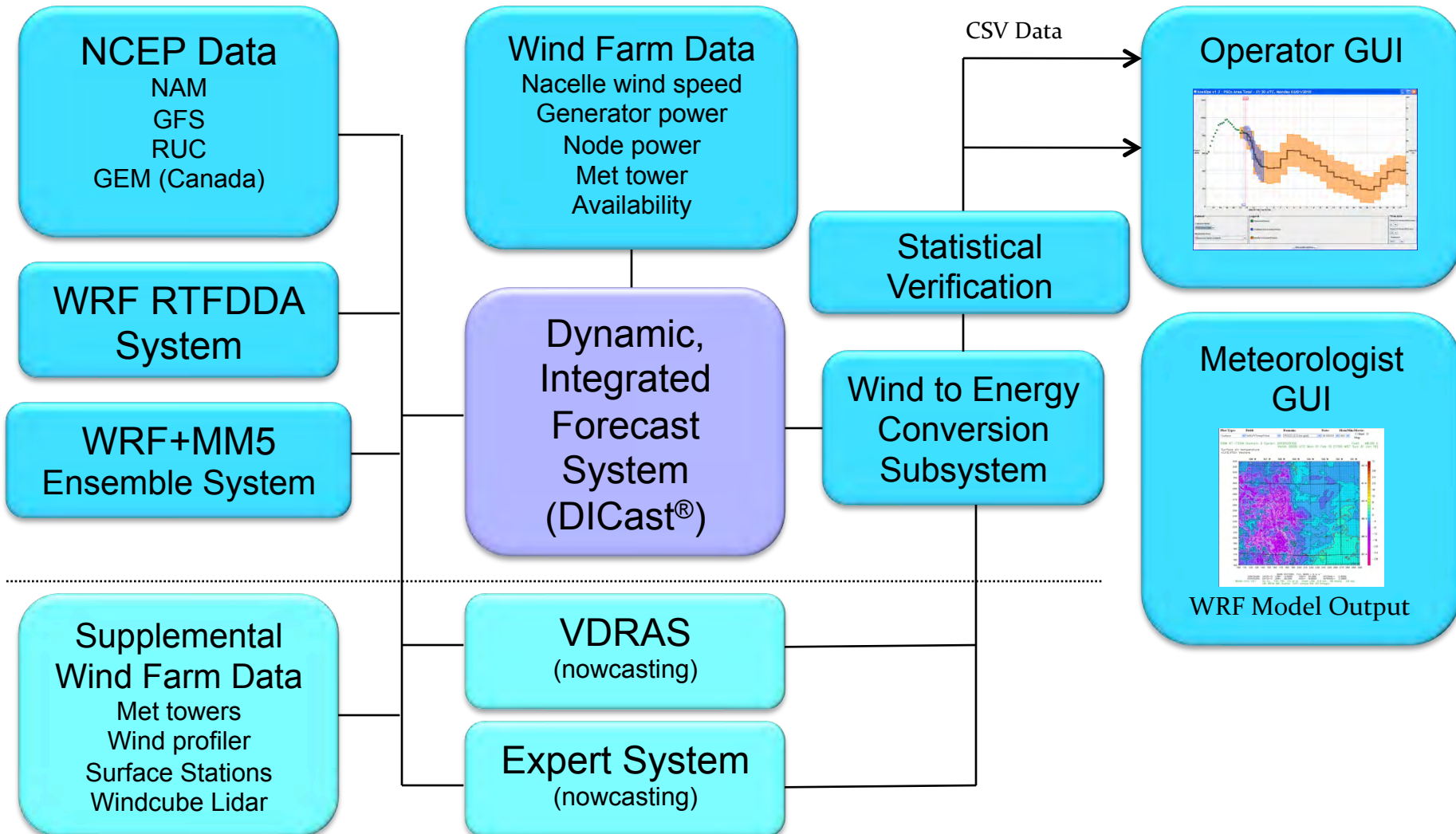


Wind Farms (50+)  
3585 Turbines (growing)  
4842 MW+ (wind)  
~10% Wind  
(highest in continental US)

3.4 million customers  
(electric)  
Annual revenue \$11B

Provides good geographical diversity for research and testing

# NCAR's Wind Energy Prediction System for Xcel Energy



# WRF RTFDDA Model Domains

Deterministic System



D1 = 30 km 0-72 hrs  
D2 = 10 km 0-72 hrs  
D3 = 3.3 km 0-24 hrs

Ensemble System (30 members)



D1 = 30 km 0-48 hrs  
D2 = 10 km 0-48 hrs



# NCAR-Xcel Energy Project

## Accurate prediction economical benefits

~\$1.9M per each  
percent  
improvement

### 2010 Total Benefit

- ▶ Error Reduction (expected 2%)
  - ▶ PSCo; NSP – much higher than expected
  - ▶ SPS – higher than expected
- ▶ Rate of Savings
  - ▶ PSCo – meets expectations (expected \$800k/%MAPE)
  - ▶ NSP – higher than expected (expected \$500k/%MAPE)
  - ▶ SPS – much lower than expected (expected 600k/%MAPE)

OpCo	2009	2010	Delta	Rate of Savings	Annualized
PSCo	18.07%	14.25%	-3.81%	\$ 850,665	\$ 3,245,102
NSP	15.66%	12.20%	-3.47%	\$ 748,827	\$ 2,596,873
SPS	16.26%	13.86%	-2.39%	\$ 175,000	\$ 418,443

\*Mean Absolute Percent Error

**Wind Forecasting Savings** **\$ 6,260,417**

**Curtailment Auditing Savings** **\$ 1,260,000**

**Grand Total** **\$ 7,520,417**

# NCAR-Xcel Energy Project

## CO<sub>2</sub> reduction due to accurate predictions

*“The avoided generation occurred when Xcel cycled offline baseload thermal units (coal or natural gas combined cycle) due to extended periods of forecasted low loads and high winds.”*

**AVOIDED EMISSIONS DUE TO IMPROVED PREDICTIONS: 238,136 TONS OF CO<sub>2</sub>**

### **MWh's of avoided generation in 2011**

Arapahoe 3 = 317  
Arapahoe 4 = 6,941  
Cherokee 1 = 11,606  
Cherokee 2 = 13,772  
Valmont 5 = 10,061  
FSV CC = 93,626  
RMEC CC = 308,989

# Probabilistic Power Prediction



## Goal:

Accurate power forecasts and reliable quantification of forecast uncertainty

## Motivation:

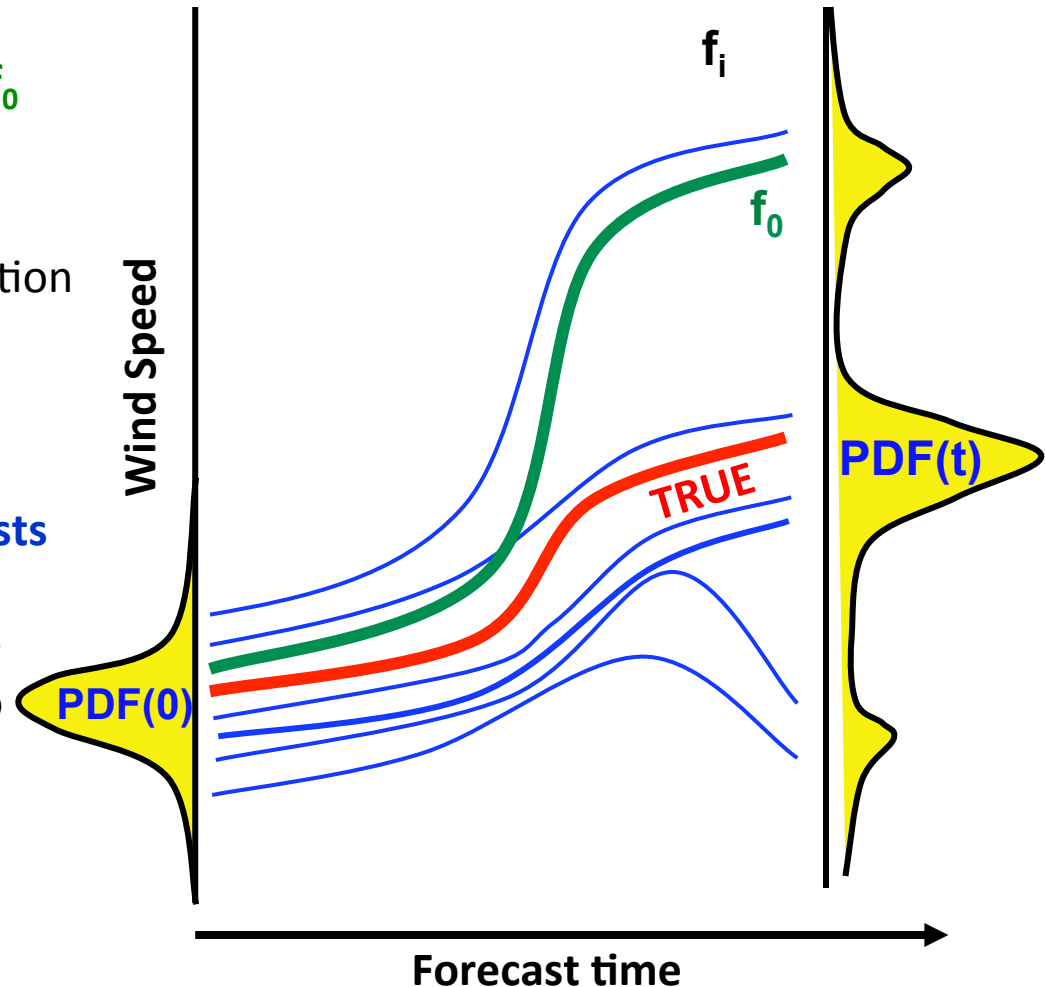
- Wind power forecasting is necessary for effective grid integration
  - Day-ahead forecasting – energy trading
  - Short-term forecasting – grid integration & stabilization
- Thus, an effective forecasting system should include components for both

# Ensemble (En) Prediction

The single **deterministic forecast**  $f_0$  fails to predict the **TRUE**

The initial probability density function **PDF(0)** represents the initial uncertainties

An **ensemble of perturbed forecasts**  $f_i$ , starting from perturbed initial conditions designed to sample the initial uncertainties can be used to estimate the probability of future states **PDF(t)**



# Weather analogs: basic idea

# Weather analogs: basic idea



**Today**

# Weather analogs: basic idea



**Today**



**One week ago?**

# Weather analogs: basic idea



**Today**



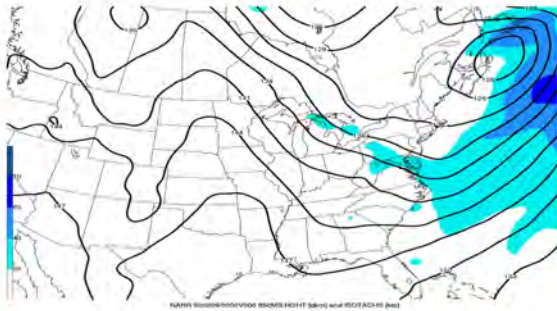
**One week ago?**



**5 years ago?!?**



# Weather analogs: basic idea



**Today**



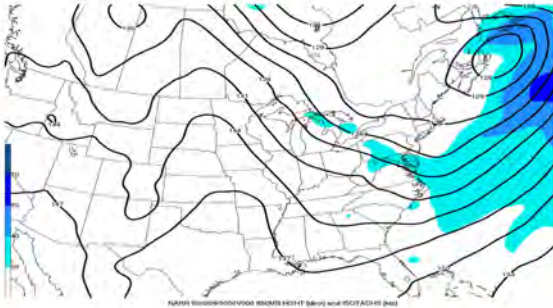
**One week ago?**



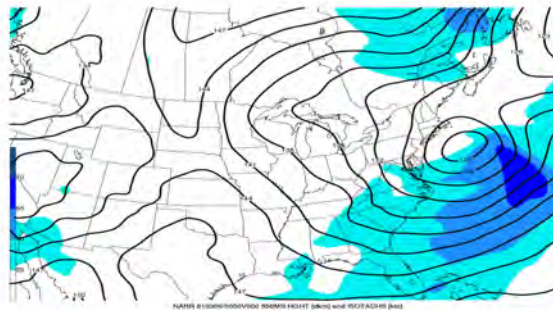
**5 years ago?!?**



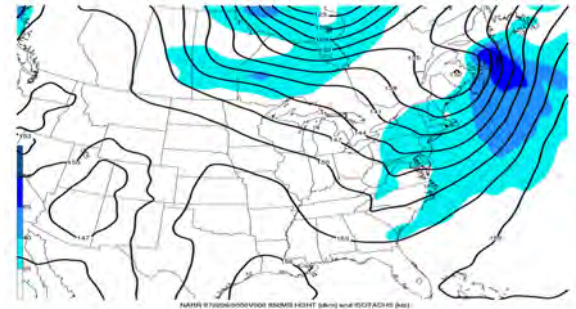
# Weather analogs: basic idea



**Today**

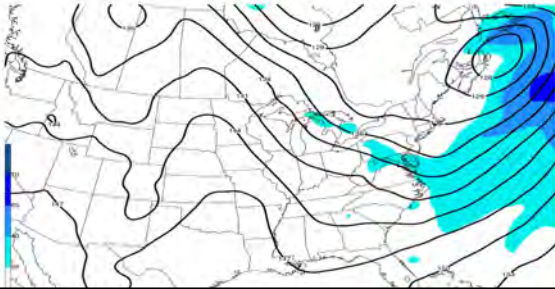


**One week ago?**



**5 years ago?!?**

# Weather analogs: basic idea

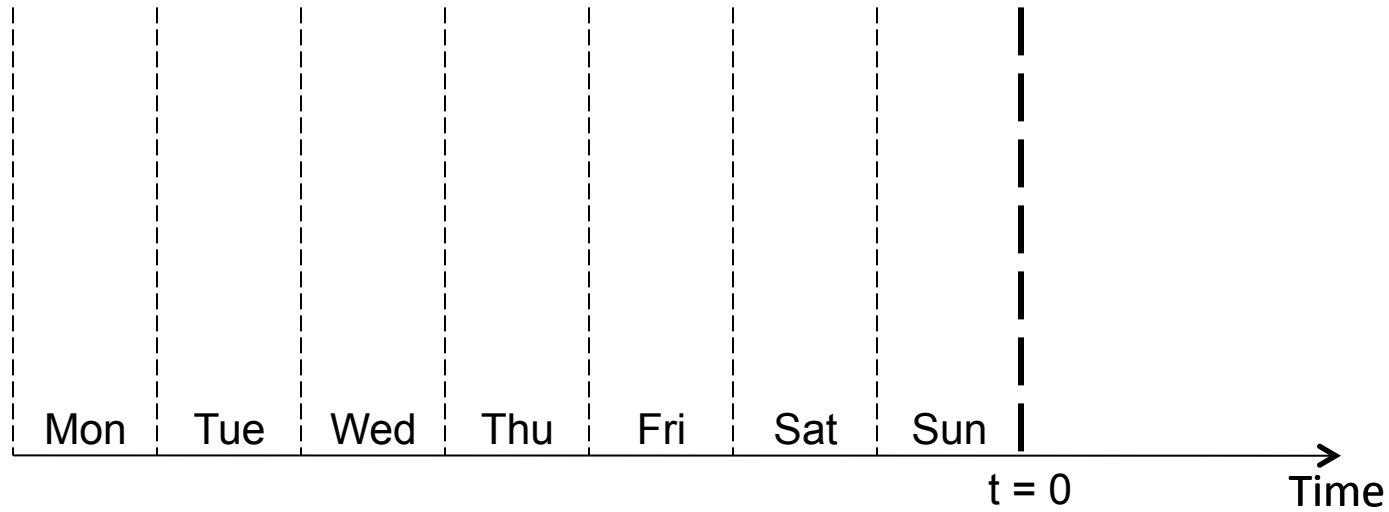


Can we use this information  
(i.e., both obs and re-analysis),  
to improve forecasts or resource estimates?



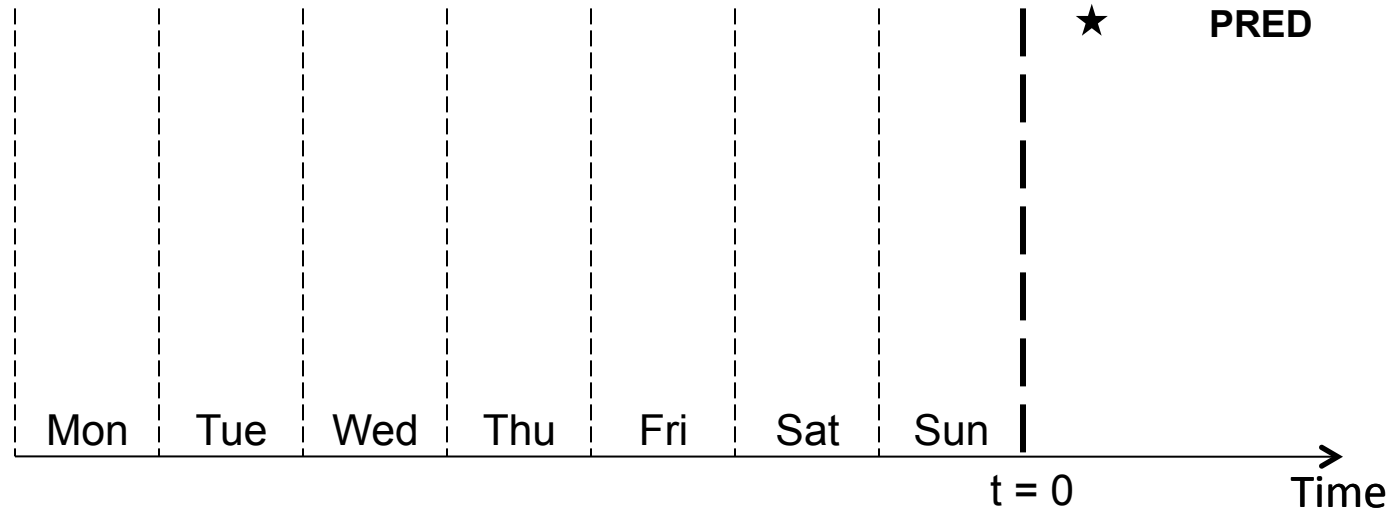
**5 years ago?!?**

# Analog Ensemble (AnEn)



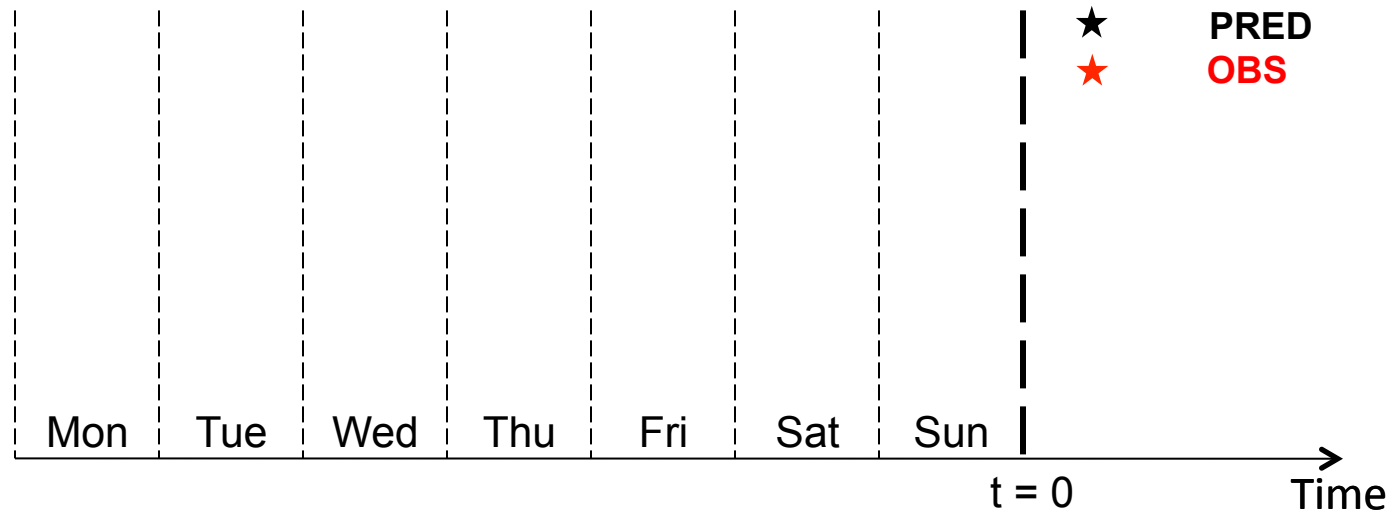
Analog search as in Delle Monache et al. (MWR 2011)

# Analog Ensemble (AnEn)



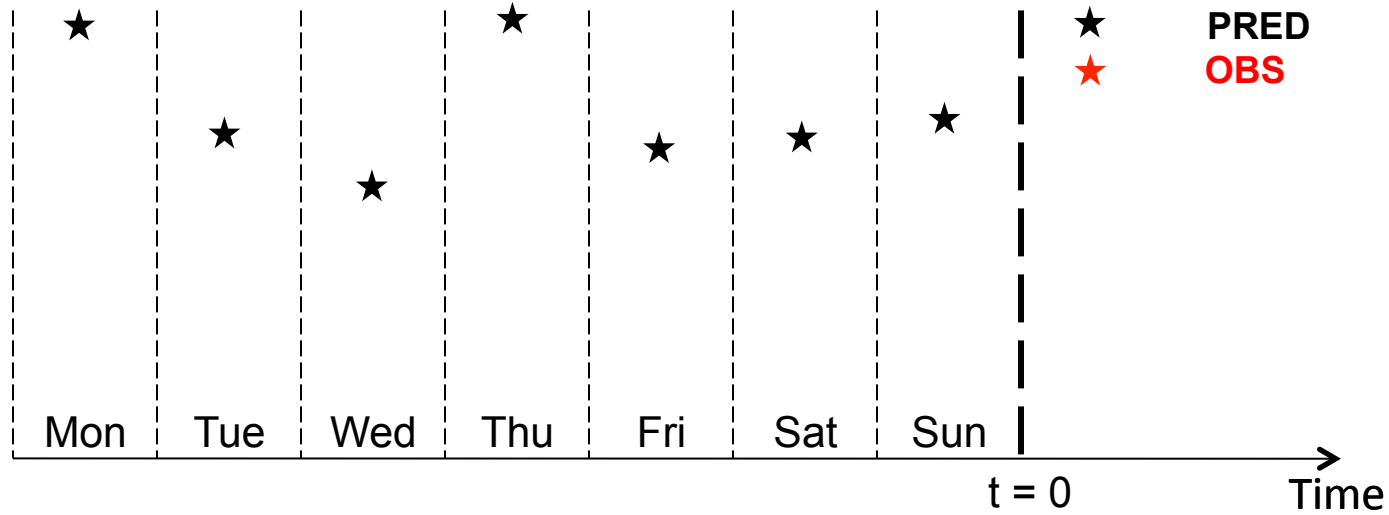
Analog search as in Delle Monache et al. (MWR 2011)

# Analog Ensemble (AnEn)



Analog search as in Delle Monache et al. (MWR 2011)

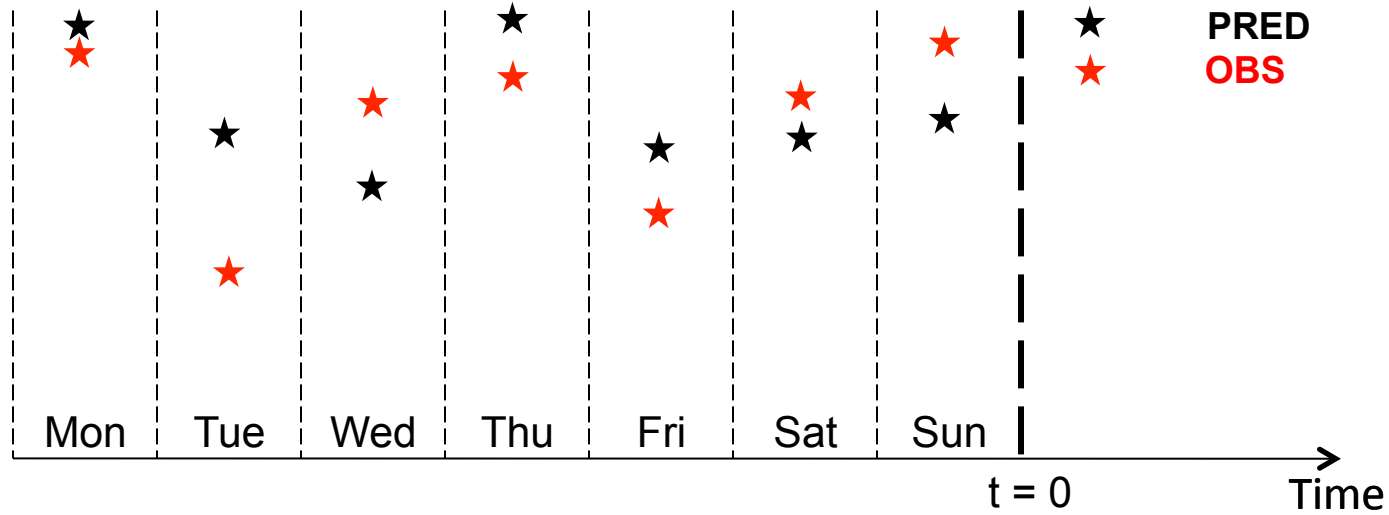
# Analog Ensemble (AnEn)



Analog search as in Delle Monache et al. (MWR 2011)

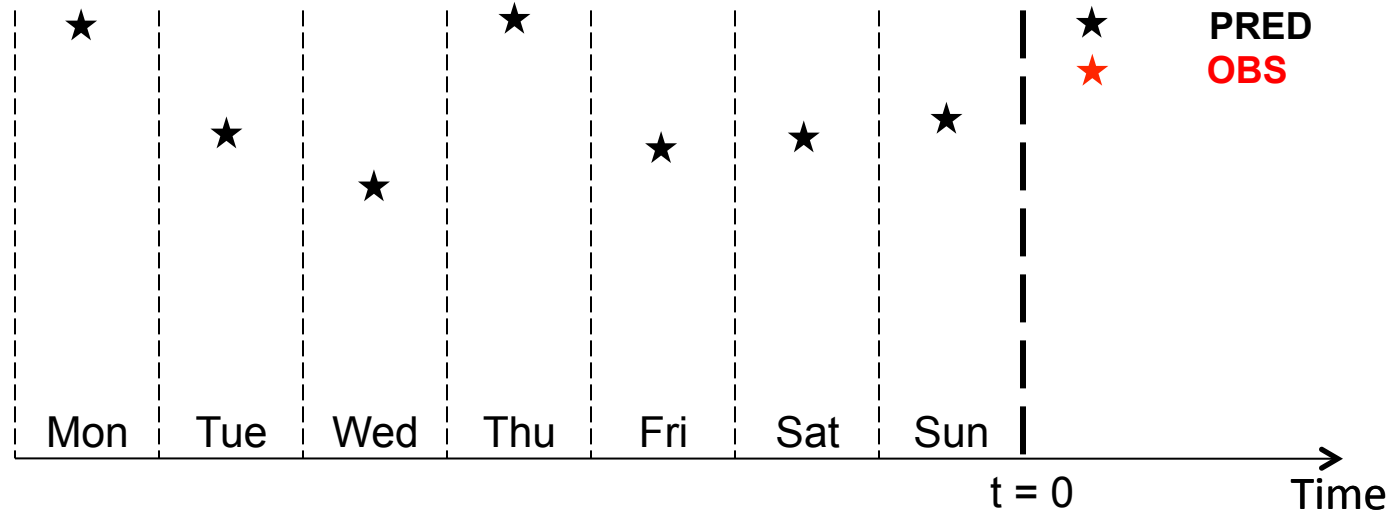


# Analog Ensemble (AnEn)



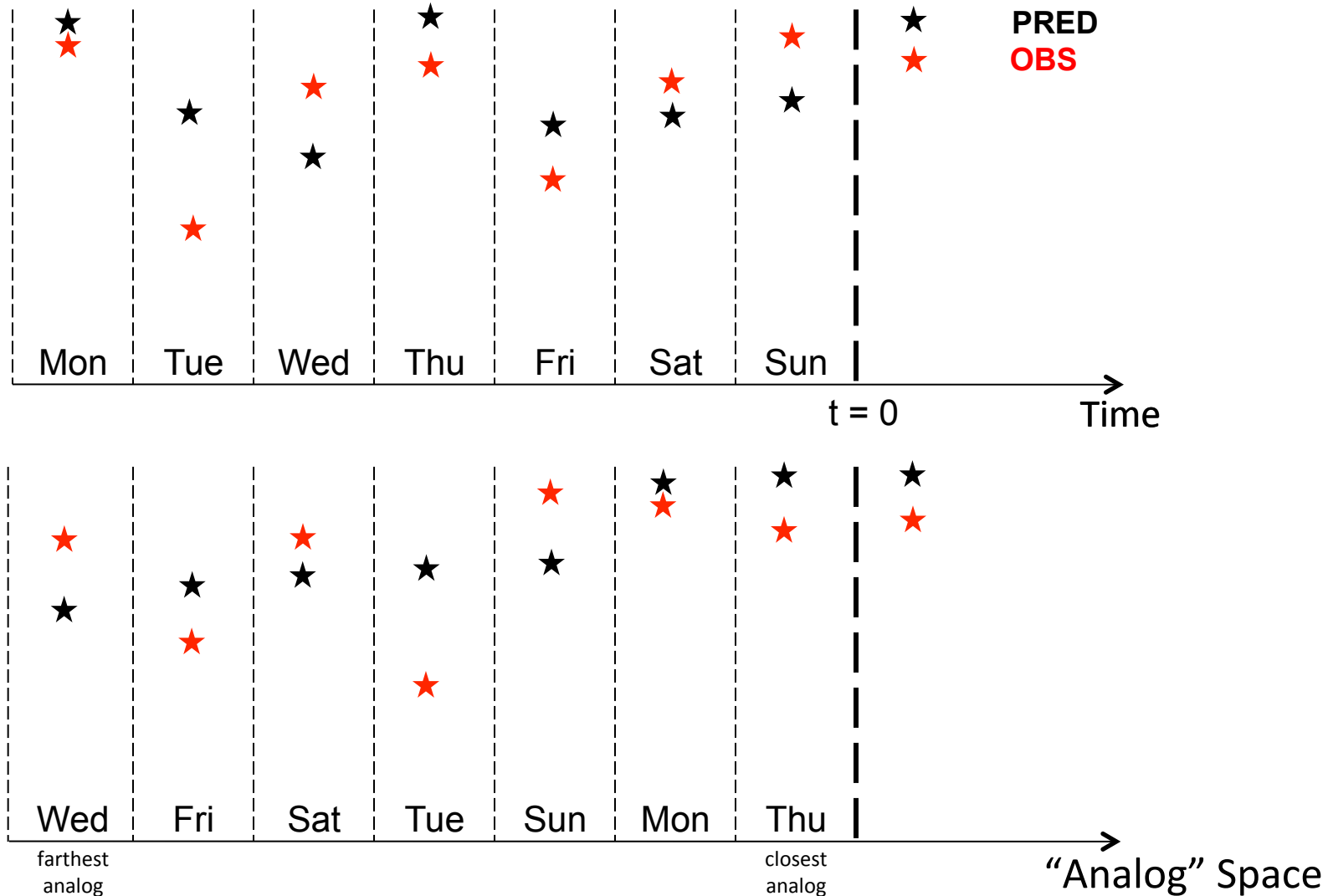
Analog search as in Delle Monache et al. (MWR 2011)

# Analog Ensemble (AnEn)



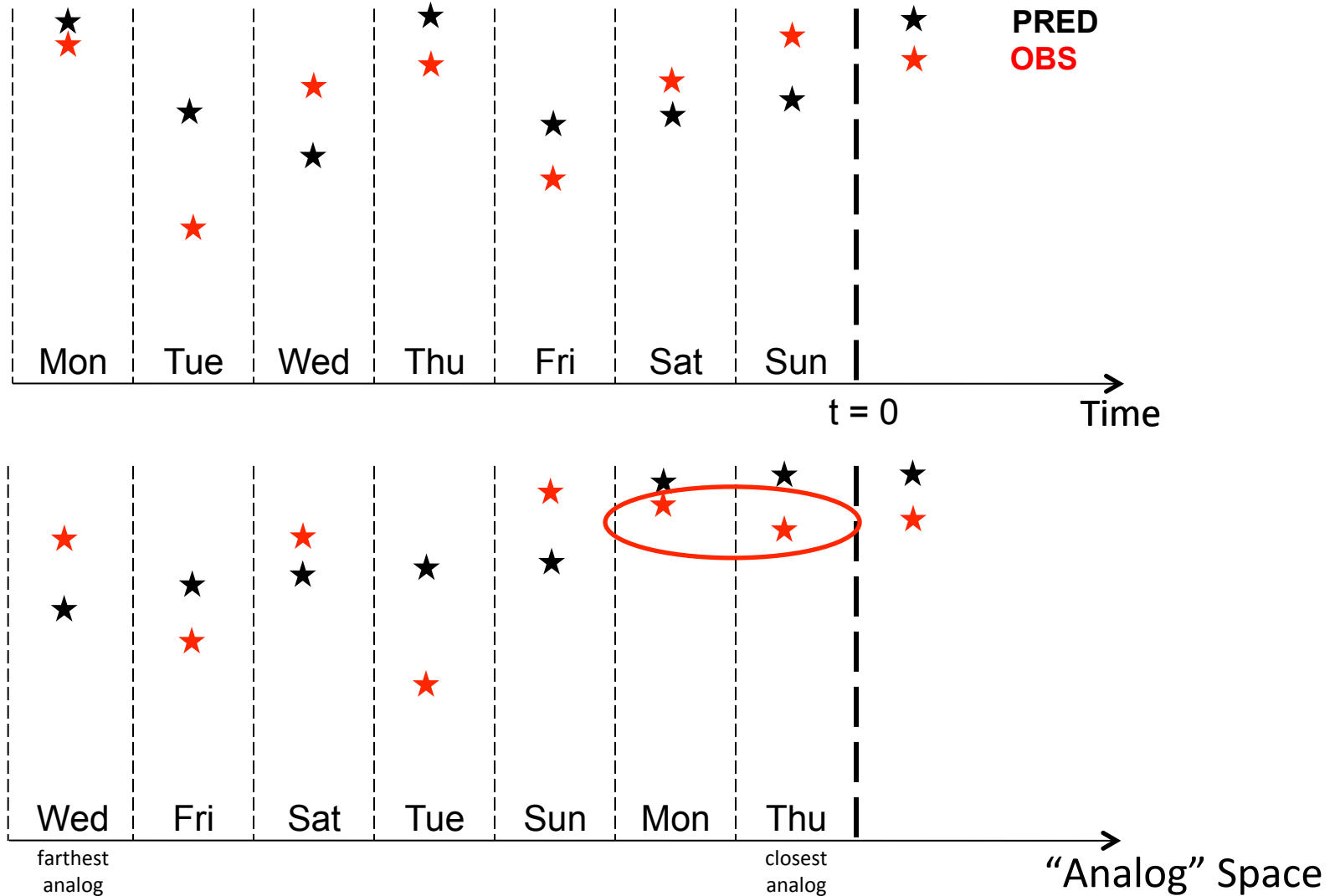
Analog search as in Delle Monache et al. (MWR 2011)

# Analog Ensemble (AnEn)



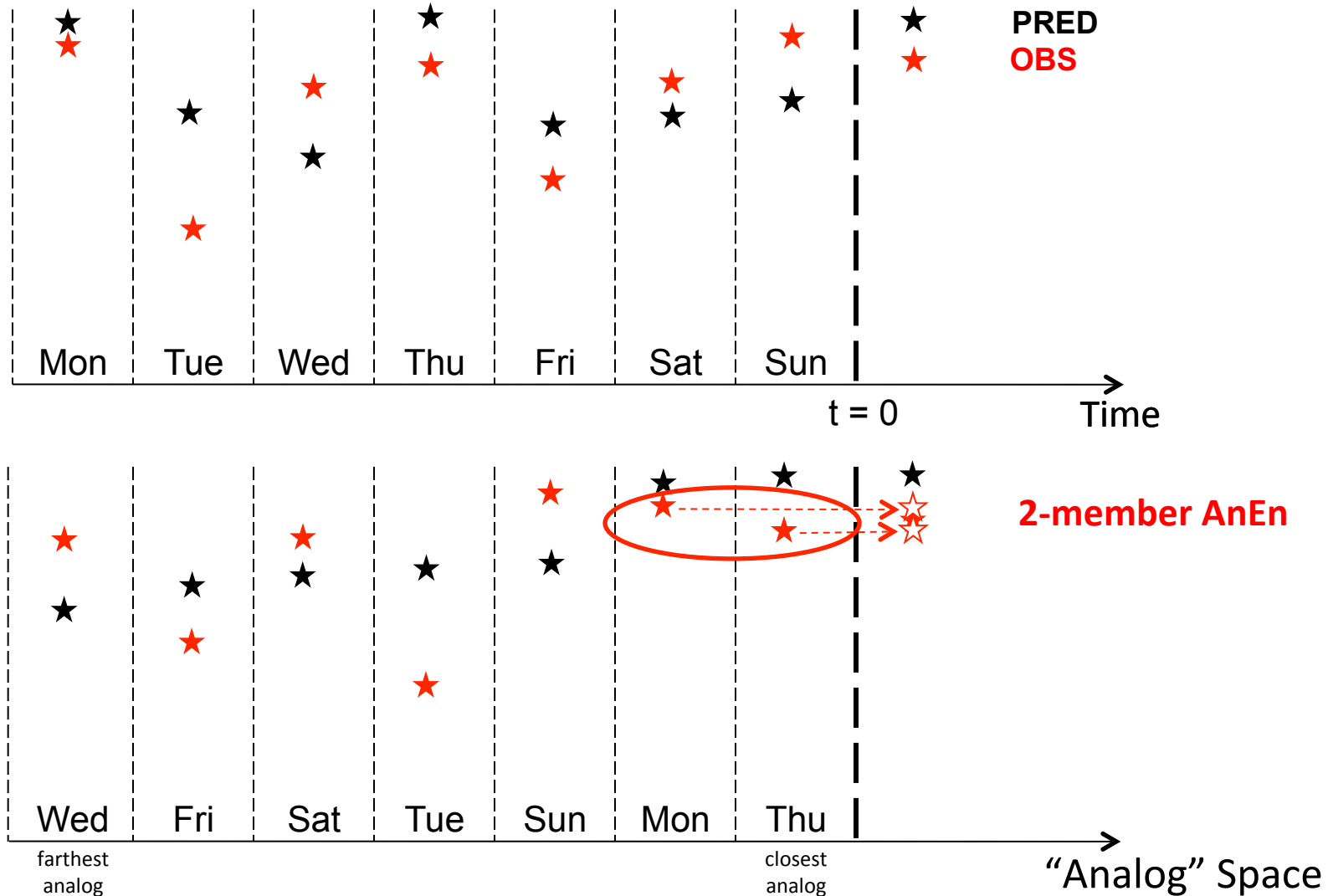
Analog search as in Delle Monache et al. (MWR 2011)

# Analog Ensemble (AnEn)



Analog search as in Delle Monache et al. (MWR 2011)

# Analog Ensemble (AnEn)



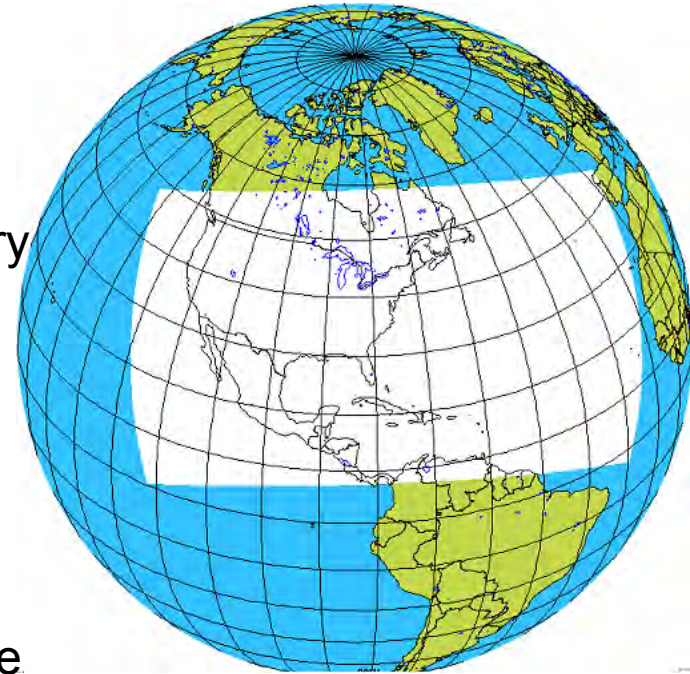
Analog search as in Delle Monache et al. (MWR 2011)

# How skillful is AnEn?

- AnEn generated with Environment Canada GEM (15 km), 0-48 hours
- Comparison with:
  - Environment Canada Regional Ensemble Prediction System (REPS, next slide)
  - Logistic Regression (LR) out of 15-km GEM
  - LR out of REPS, i.e., Ensemble Model Output Statistics (EMOS)
- Period of 15 months (verification over the last 3 months)
- 10-m wind speed
- 550 surface stations over CONUS (in two slides)
- Probabilistic prediction attributes: statistical consistency, reliability, sharpness, resolution, spread-error consistency

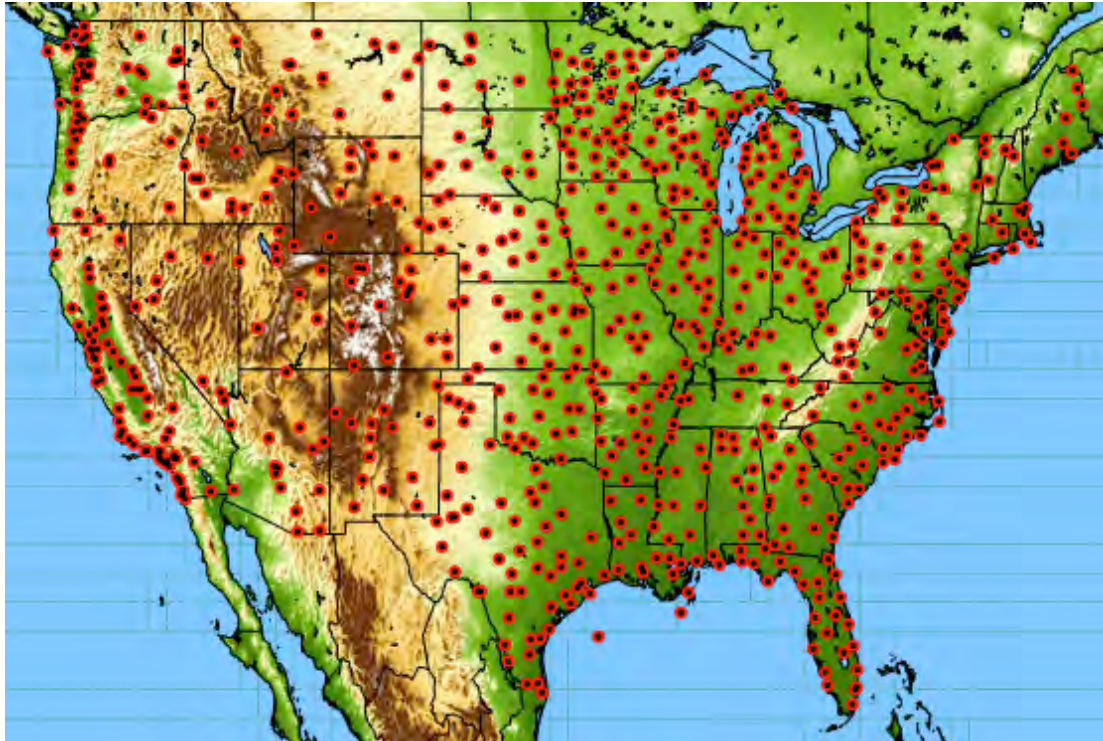
# Regional Ensemble Prediction System (REPS)

- Model: GEM 4.2.0 (vertical staggering)
- 20 members + 1 control run
- 72 hours forecast lead time
- Resolution: ~33 km with 28 levels
- Initial conditions (i.e., cold start) and 3-hourly boundary condition updates from GEPS (EnKF + multi-physics)
- Physics:
  - Kain et Fritsch (1993) for deep convection
  - Li et Barker (2005) for the radiation
  - ISBA scheme (Noilhan et Planton, 1989) for surface
- Stochastic Physics: Markov Chains on physical tendencies



# Ground truth dataset

- 550 hourly METAR Surface Observations
- 1 May 2010 – 31 July 2011, for a total of 457 days
- 10-m wind speed





# Probabilistic forecast attributes: Reliability

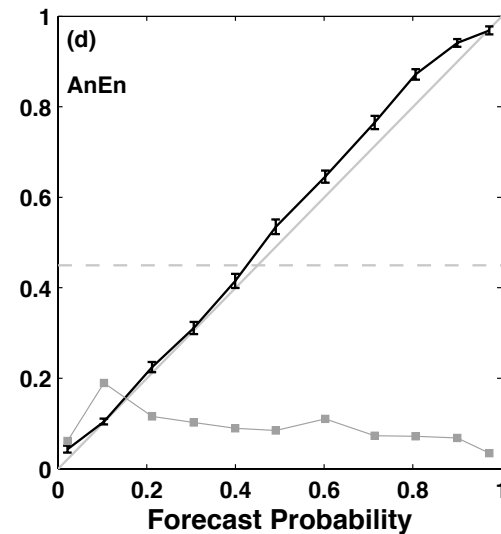
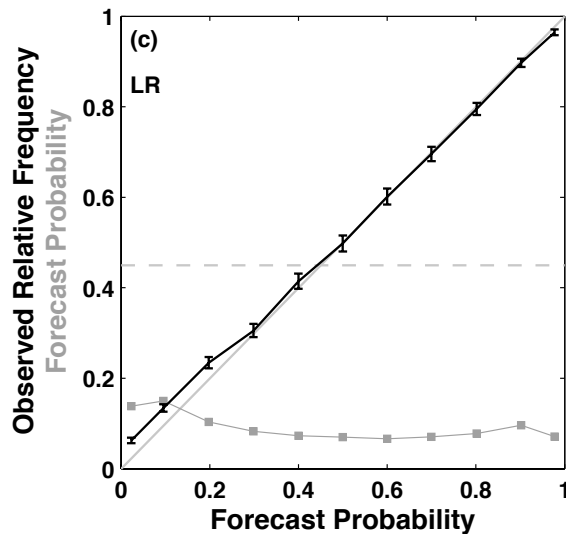
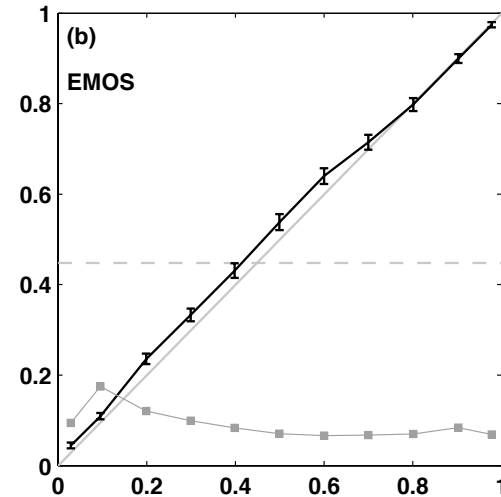
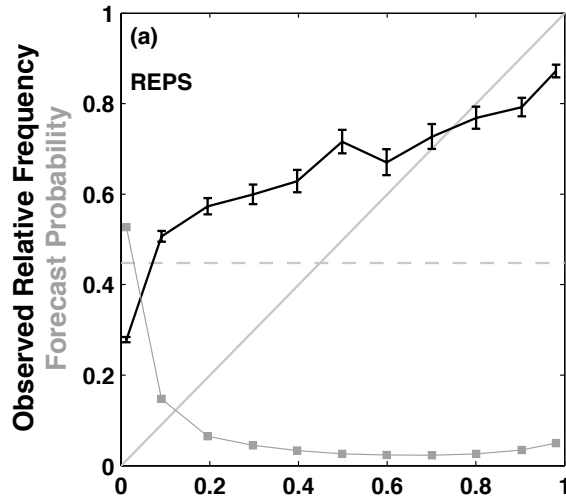
Example:

- ① An event (e.g., wind speed  $> 5$  m/s) is predicted to happen with a 30% probability
- ② We collect the observations that verified every time we made the prediction in ①
- ③ If the frequency of the event in the observation collected is 30%, then the forecast is perfectly *RELIABLE*

# Analysis of reliability & sharpness



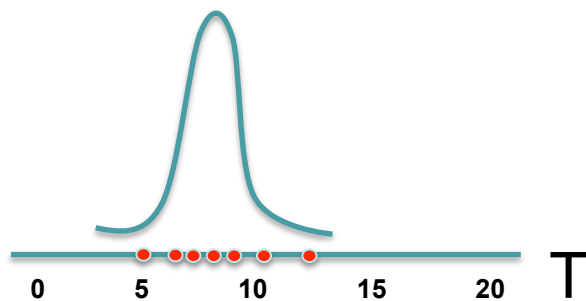
Reliability and sharpness diagram: 10-m wind speed > 5 m s<sup>-1</sup>, 9-h fcst



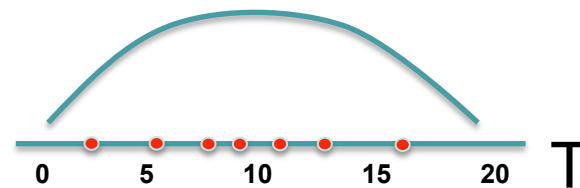
# Probabilistic forecast attributes: Sharpness

Sharpness refers to the degree of concentration of a forecast PDF's probability density, and is a property of the forecasts only.

Ideally, we want the forecast system, while mainly reliable, with as many forecasts as possible close to 0% and 100%, corresponding to a perfect deterministic forecast system. However, an improvement in sharpness does not necessarily mean that the forecast system has improved.



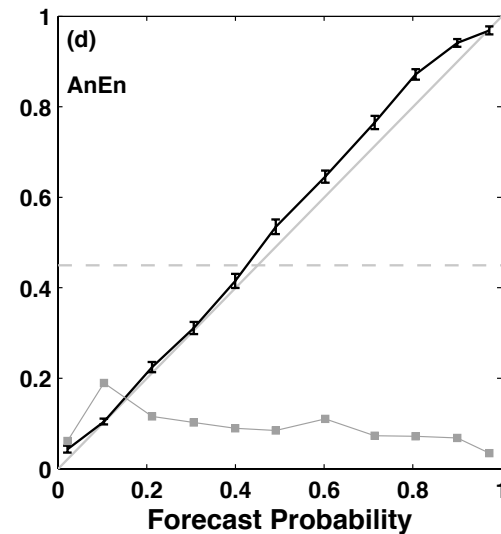
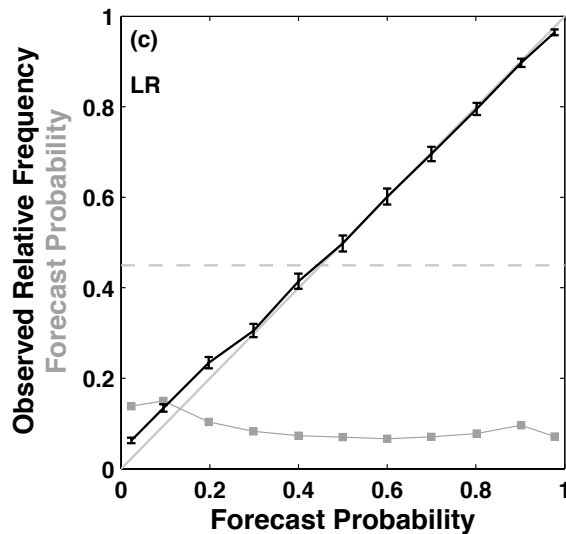
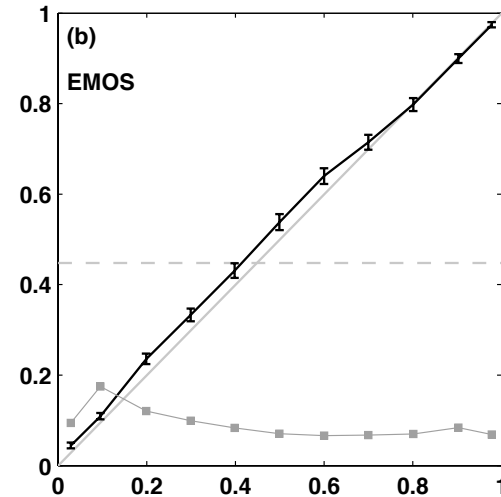
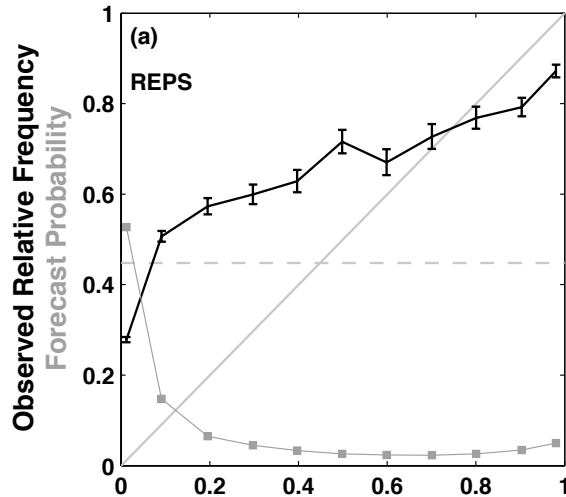
**Sharper Forecast**



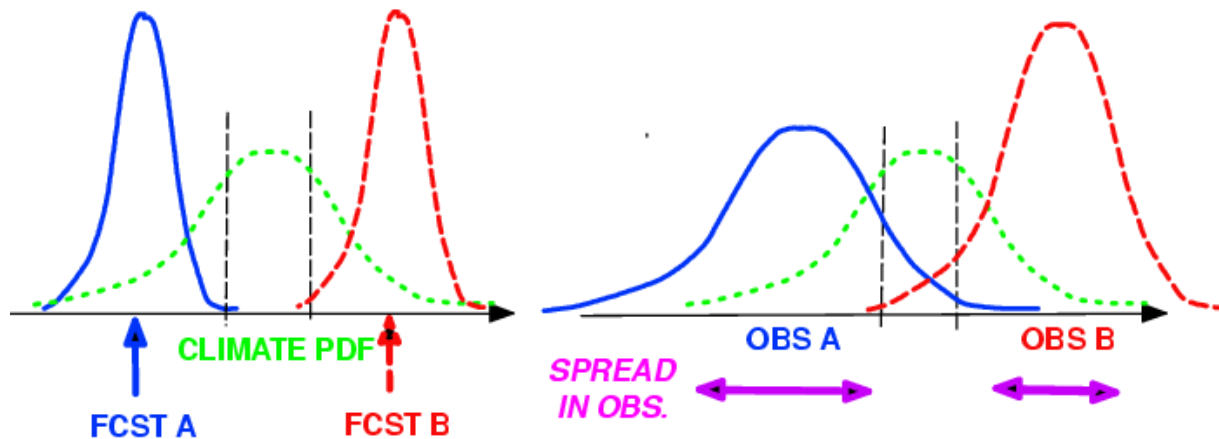
**Less Sharp Forecast**

# Analysis of reliability & sharpness

Reliability and sharpness diagram: 10-m wind speed > 5 m s<sup>-1</sup>, 9-h fcst



# Probabilistic forecast attributes: Resolution



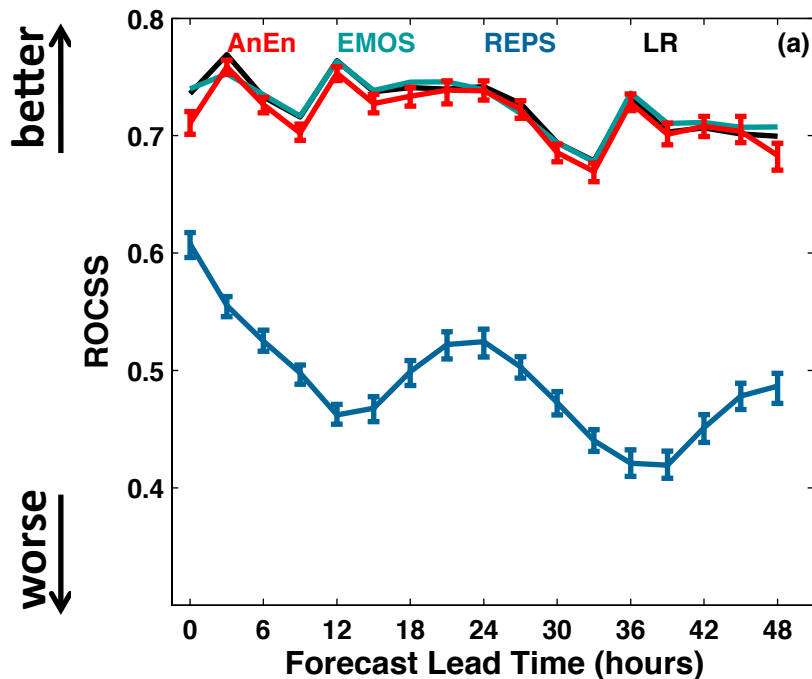
Consider different classes of forecast events.

If all observed classes corresponds to different forecast classes, then the probabilistic forecast has perfect *RESOLUTION*.

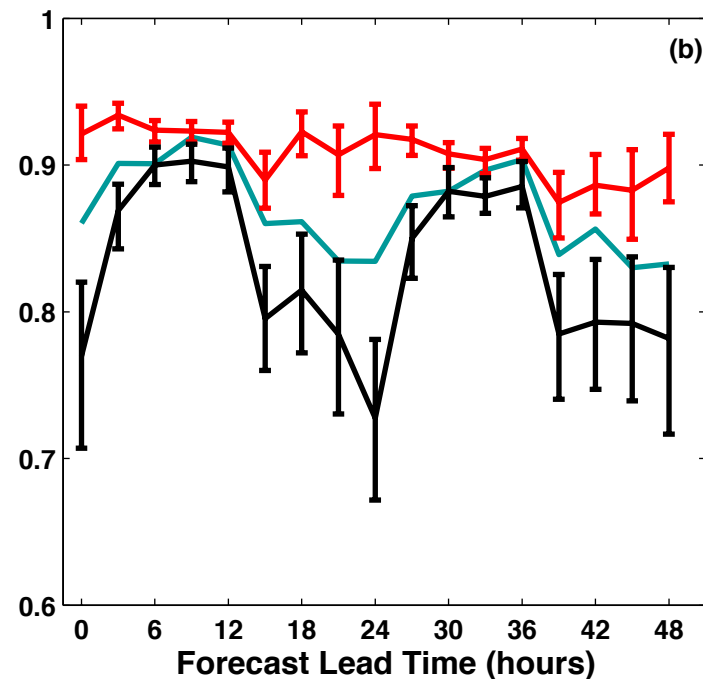
# Analysis of Resolution (1)

Relative Operating Characteristics skill score, 10-m wind speed  $\geq 5$ ,  $10 \text{ m s}^{-1}$

WSPD  $> 5 \text{ m s}^{-1}$



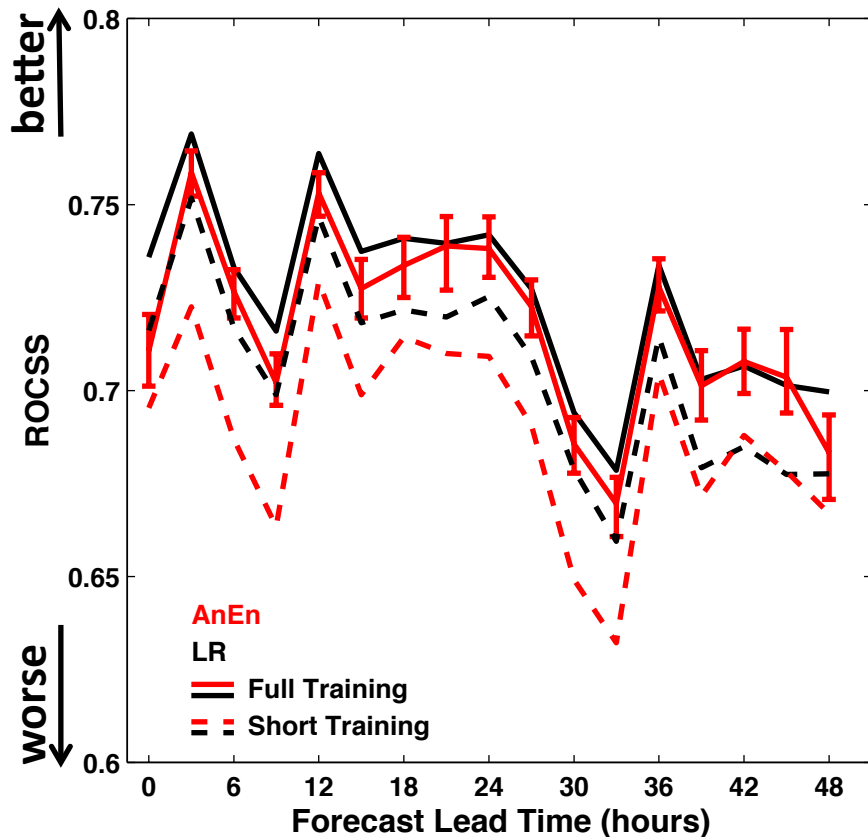
WSPD  $> 10 \text{ m s}^{-1}$



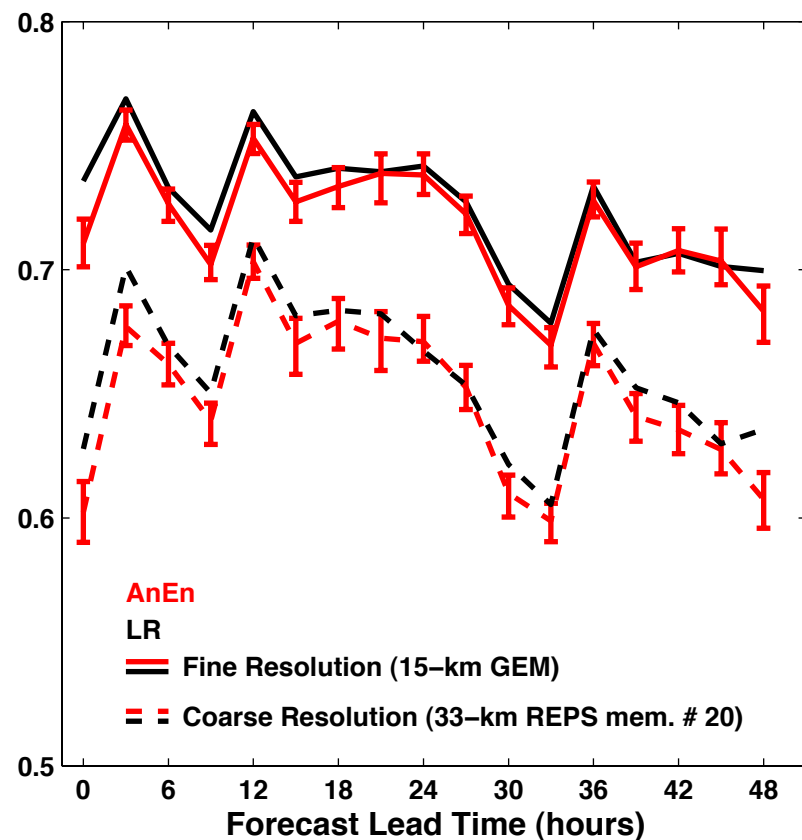
# AnEn sensitivity

Relative Operating Characteristics skill score, 10-m wind speed  $\geq 5 \text{ m s}^{-1}$

AnEn with a shorter training data set (15  $\rightarrow$  9 months)



AnEn built with a coarser dynamical model (15  $\rightarrow$  33 km)



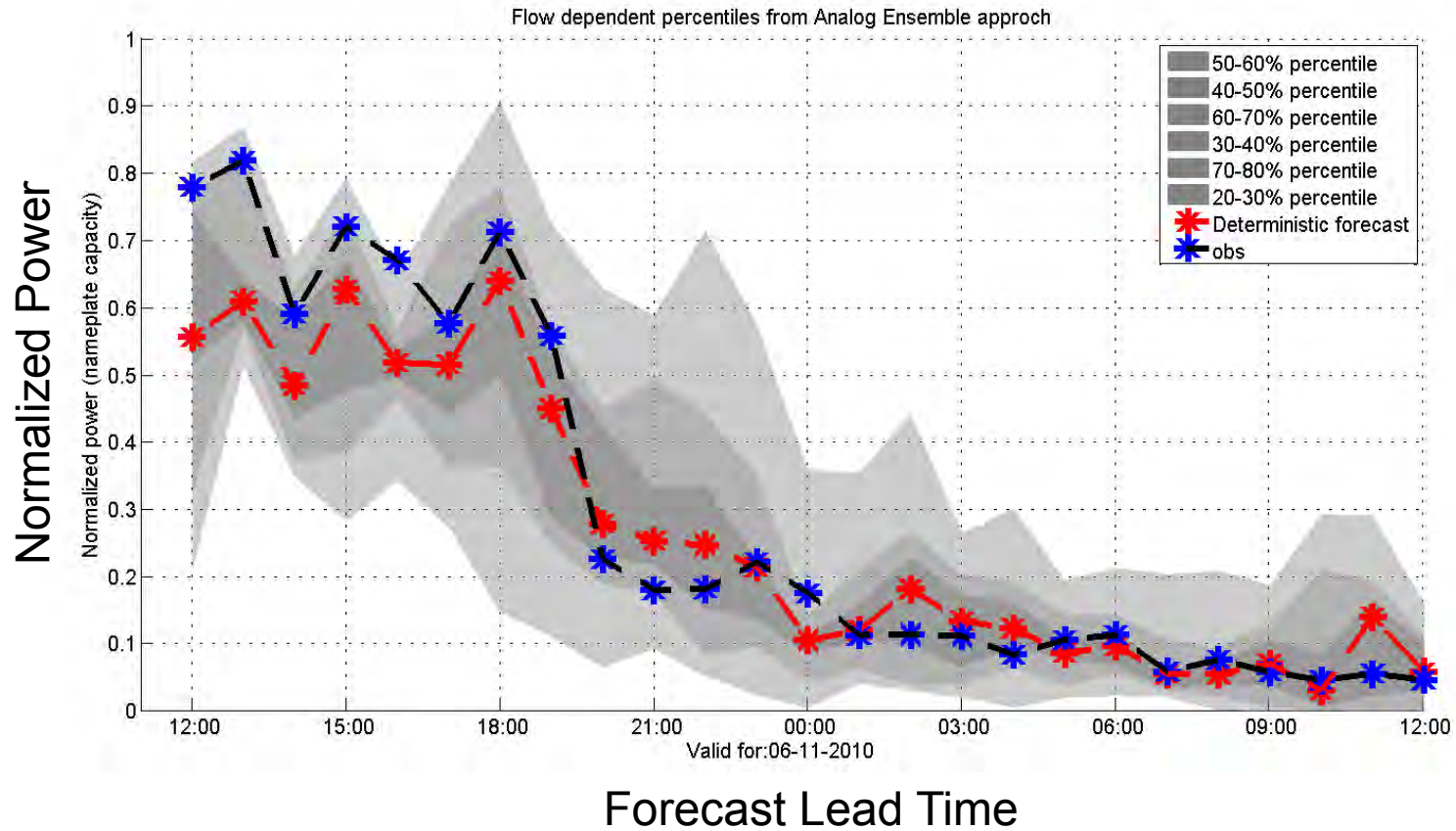
# Power predictions: Experiment design



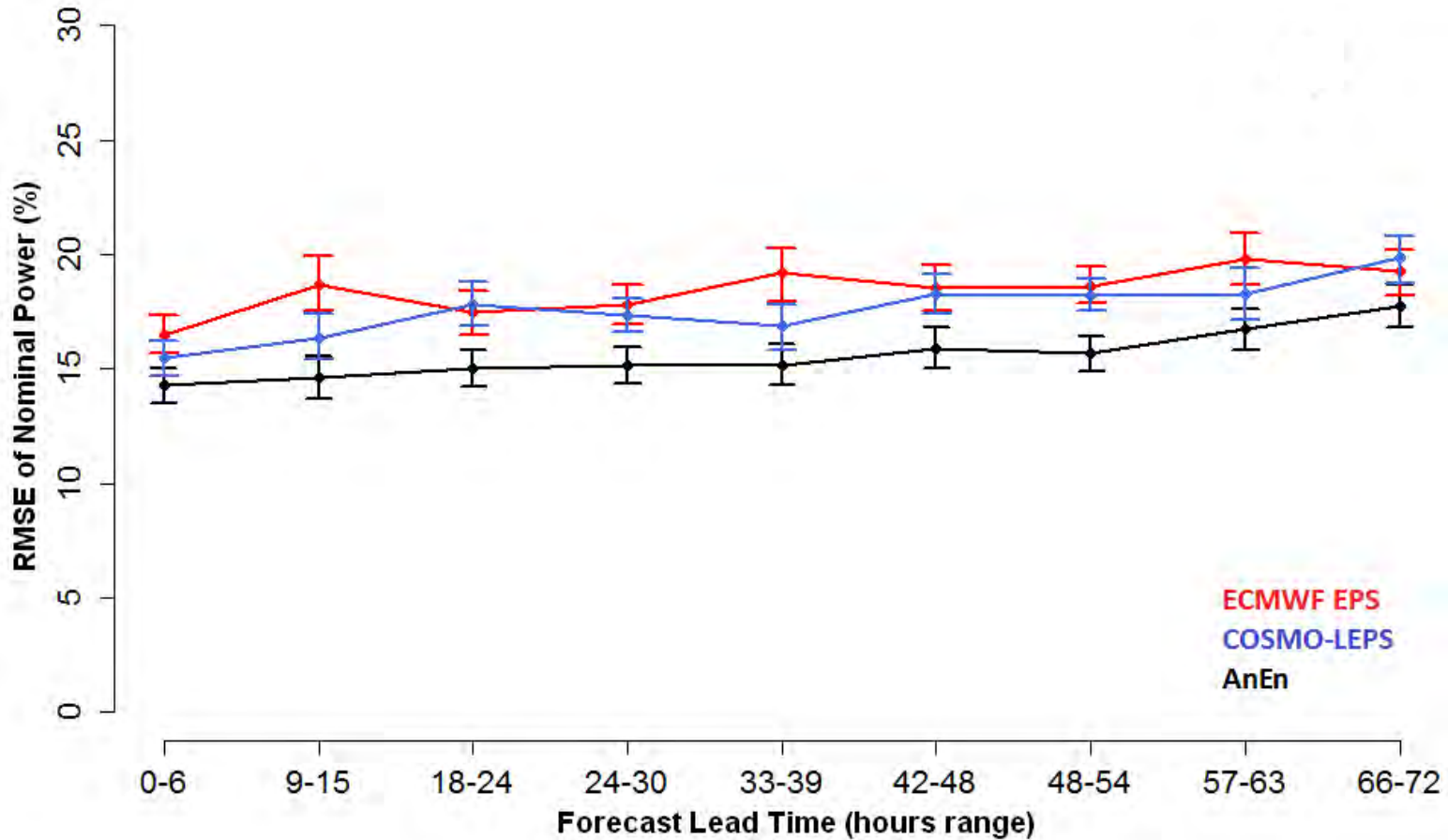
- Test site: Wind farm in northern Sicily – 9 turbines, 850 kW Nominal Power (NP)
- Training period: November 2010 - October 2012
- Verification period: November 2011 – October 2012
- Probabilistic prediction systems: ECMWF EPS, COSMO LEPS, AnEn



# Power predictions



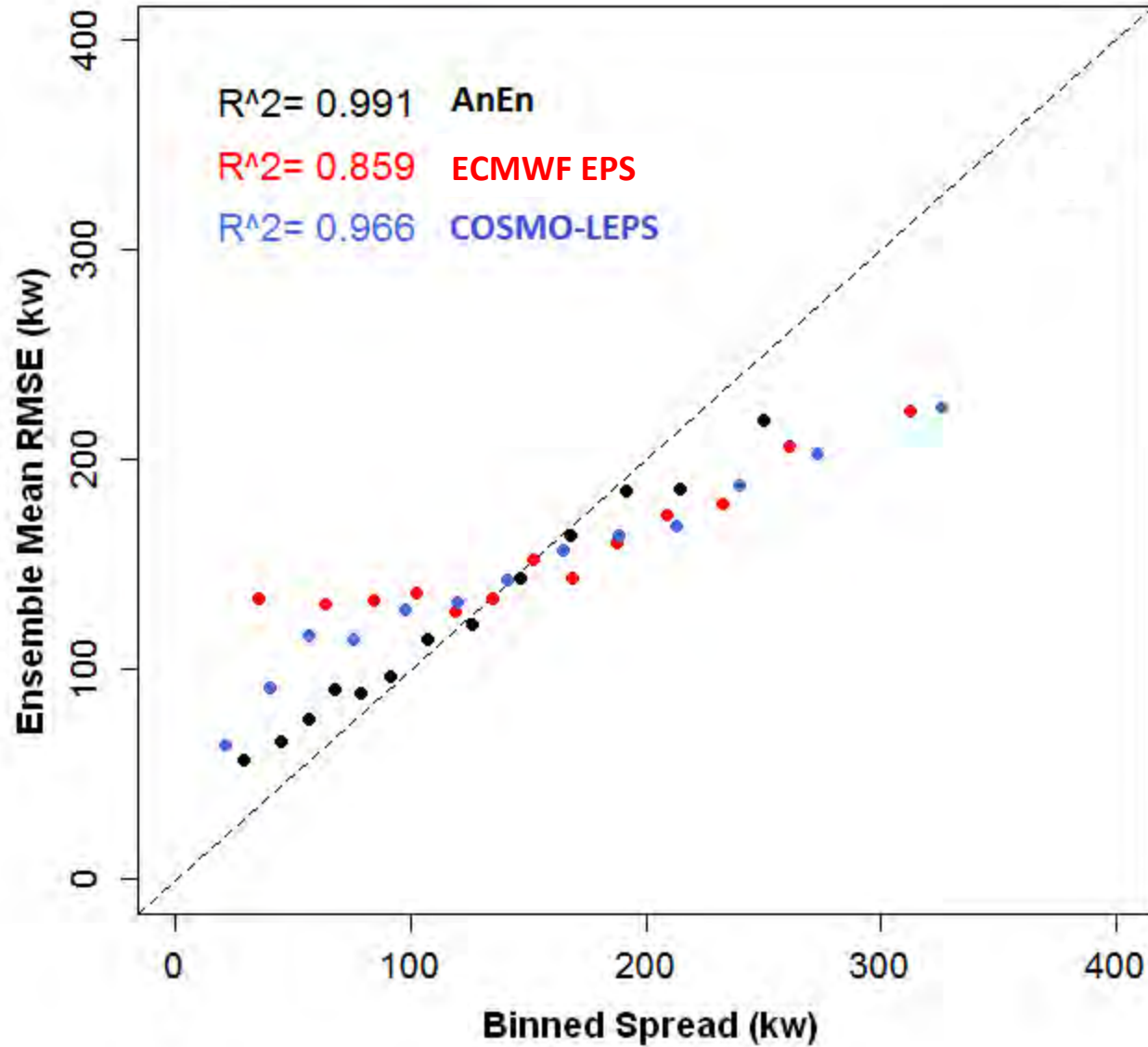
# RMSE of ensemble means



# Probabilistic forecast attributes: Statistical and spread-error consistency

- ① The ensemble spread tell us how uncertain a forecast is. Ideally, large spread should be associate with larger uncertainties, low spread should indicate higher accuracy
- ② If an ensemble is perfect, than the observations are indistinguishable from the ensemble members

# Spread-skill relationship



# Summary

- NCAR's wind energy research and development
  - Icing, fine-scale & boundary layer meteorology research
  - Data assimilation, statistical learning
  - Wind & power predictions, wind resource assessment
- The NCAR-Xcel Project, a successful story
- The analog ensemble provides accurate predictions/estimates and reliable uncertainty quantification (at a lower computational cost)
- The analog ensemble can be used for dynamical downscaling and wind resource assessment

# THANKS!

(lucadm@ucar.edu)

## Collaborators include:

Bill Mahoney, Sue Haupt, Greg Thompson, Gerry Wiener, Bill Myers, David Johnson, Yubao Liu, Jenny Sun, Tom Hopson, Branko Kosovic, Julie Lundquist, Stefano Alessandrini, Seth Linden, Julia Pearson, Frank McDonough, ...

## References

- Delle Monache et al., 2011: Kalman filter and analog schemes to postprocess numerical weather predictions. *Monthly Weather Review*, **139**, 3554–3570.
- Delle Monache et al., 2013: Probabilistic weather predictions with an analog ensemble. *Mon. Weather Review*, sub.
- Vanvyve and Delle Monache, 2013: Wind resource assessment with an analog ensemble. *Journal of Applied Meteorology*, in preparation.