A continuously differentiable turbine layout optimization model for offshore wind farms

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APMOD 2016, January 22, 2016
Wind farm layout design / turbine micro-siting

- Layout problem
- Optimal placement of turbines within an offshore wind farm
- Wind slows down behind (in the “wake” of) a wind turbine
- Other turbines in the wake experience lower wind speeds and thus produce less power

(Credit: Vattenfall)
Outline

- Problem definition
- Optimization model
- Preliminary experimental results
- Open problems
Problem definition

Aim

- Model suitable for gradient based optimization methods
- Investigate performance

Approach

- Set up of optimization model
  - continuous variables
  - differentiable
  - non-convex
- Computations with wind data of real wind farm sites
Wind turbine locations

- Set of turbines $\mathcal{T}$ with Turbine locations as independent variables $r_t = \begin{pmatrix} x_t \\ y_t \end{pmatrix} \in \mathbb{R}^2$, $t \in \mathcal{T}$

- Given parameters
  - Number of turbines
  - Allowed convex area for turbine placement
  - Wind rose
  - Turbine parameters

- All turbine locations have the same polyhedral constraint

$$A r_t \leq b \quad \forall t \in \mathcal{T}$$
Wind information

- Wind rose
- Expected wind data over lifetime of wind farm
  - historical data over 10 years to capture variations
- Discretized set $\mathcal{W}$ of wind data, $w \in \mathcal{W}$
  - undisturbed wind velocity $v_w$
  - direction $\phi_w$
  - frequency of occurrence $f_w$
Basis for wake model

- Calculates wind velocity deficit in wake of a turbine
- Based on widely used Jensen wake model (Jensen 1986)
  - only defined in wake of turbine
  - non-differentiable
  - Differentiable in radial direction
  - Still non-smooth in downwind direction

(Credit: Renkema 2007)
Extension of wake model

- Approximation of Heaviside step function in downwind direction
- Wake function $g$ continuously differentiable on $\mathbb{R}^2$
- $d$ and $s$ projection of vector between turbine $i, j \in T$ on wind direction $\phi_w$, $w \in W$
- $g_{ijw}$ velocity deficit from turbine $i \in T$ on turbine $j \in T$ for wind vector $w \in W$

\[
\begin{align*}
    d_{ijw} &= \begin{pmatrix} x_j - x_i \\ y_j - y_i \end{pmatrix} \begin{pmatrix} \sin(\phi_w) \\ \cos(\phi_w) \end{pmatrix} \\
    s_{ijw} &= \begin{pmatrix} x_j - x_i \\ y_j - y_i \end{pmatrix} \begin{pmatrix} \sin(\phi_w - \frac{\pi}{2}) \\ \cos(\phi_w - \frac{\pi}{2}) \end{pmatrix} \\
    g_{ijw} &= \frac{2}{3} \left( \frac{R}{R + \kappa d_{ijw}} \right)^2 \exp \left( - \left( \frac{s_{ijw}}{R + \kappa d_{ijw}} \right)^2 \right) \\
    &\quad \frac{1}{1 + \exp \left( -1.75 \left( \frac{d_{ijw}}{R} + 1.7 \right) \right)}
\end{align*}
\]
Extension of wake model II

Left: Jensen (green) and our model (blue) on $s = 0$. Right: Visualization of model in 3d
Wake combination model

- Total wind velocity deficit $\Delta u_{tw}$ and wind velocity $u_{tw}$ for a turbine $t \in \mathcal{T}$ with undisturbed wind vector $v_w$, $w \in \mathcal{W}$.
- Combination of all wake deficits for a given wind vector.
- Constraints for $t \in \mathcal{T}$, $w \in \mathcal{W}$

$$u_{tw} = v_w \left(1 - \sqrt{\sum_{k \in \mathcal{T}, k \neq t} (g_{ktw})^2} \right)$$
Power curve

- Power production of turbine as function of wind velocity
- Characteristic of turbine
- Rated power $P_{\text{rated}}$ and wind speed $u_{\text{rated}}$, cut-in wind speed $u_{\text{cut-in}}$, cut-off wind speed $u_{\text{cut-off}}$

$$C(u) = \begin{cases} 
0 & \text{if } u < u_{\text{cut-in}} \\
 a(u - u_{\text{cut-in}})^3 & \text{if } u_{\text{cut-in}} \leq u < u_{\text{rated}} \\
 P_{\text{rated}} & \text{if } u_{\text{rated}} \leq u < u_{\text{cut-off}} \\
0 & \text{if } u_{\text{cut-off}} \leq u 
\end{cases}$$
Power curve

- Remove wind velocities higher than $u^{\text{cut-off}}$ from set $\mathcal{W}$
- Add additional constraints to remove non-differentiable function
- For each turbine $t \in T$ and wind vector $w \in \mathcal{W}$

$$P_{tw} \leq \begin{cases} 0 & \text{if } u_{tw} \leq u^{\text{cut-in}} \\ (u_{tw} - u^{\text{cut-in}})^3 & \text{if } u_{tw} \geq u^{\text{cut-in}} \end{cases}$$

$$P_{tw} \leq P^{\text{rated}}$$
Total power production

- Objective function is total power production
- Sum over turbines and wind vectors, weighted with frequencies

\[
\max \sum_{w \in W} \left( f_w \sum_{t \in T} P_{tw} \right)
\]
Solution method

- Model formulated in AMPL
- Solver Ipopt (Interior Point OPTimizer)
- Multistart with grid and random initial turbine locations
- Computations on Intel Xeon E5-2699, 72 logical cores, 256 GB Ram
  - Each optimization runs on a single core, parallel computations possible
Wind data

- Simulated wind data from 07/1999 to 12/2009
  - Lorenz and Barstad, 2015
- 5-10 minute time resolution
- Aggregated in 2 m/s and 1° and 5° bins
- Locations
  - Dogger Bank
  - Dudgeon
  - Greater Gabbard
  - Gunfleet Sands
  - Horns Rev
  - Race Bank
  - Sheringham Shoal
Data for experiments

- Reference 5MW wind turbine (Jonkman 2009, NREL)
  - $u_{cut-in} = 3\, \text{m/s}$, $u_{rated} = 11.4\, \text{m/s}$, $u_{cut-off} = 25\, \text{m/s}$, $P_{rated} = 5\, \text{MW}$
- 9, 16, 25 turbines with rotor diameter $d$
- Minimal turbine spacing $3d$
- Grid turbine spacing $5d$ to $20d$
Preliminary experimental results

- Quadratic farm boundaries
  - grid layout is optimal for wind data of all farms, for 9, 16, 25 turbines, for 5$d$ and 7$d$ turbine spacing
  - multistart with 400 random initial locations for 9 turbines, 32 for 16 and 25 turbines.

- Algorithm behaves well placing turbines in other shapes
Open problems

- Speed of model/solver
  - Approximation of power curve with splines
- Validation of results
  - Applying other wake models
- Optimizing shape of farm, number of turbines
- Investigating uncertainty in wind information
Thank you!