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## Arild Helseth, SINTEF Energi



# RES100 – Modeling a 100% Renewable Electricity System

- Knowledge building project (KSP) 2024-2027
- 18 MNOK, research council supports 78 %, industry 22%



The Research  
Council of Norway





# Project Team



Arild



Amund



Kristine



Birger



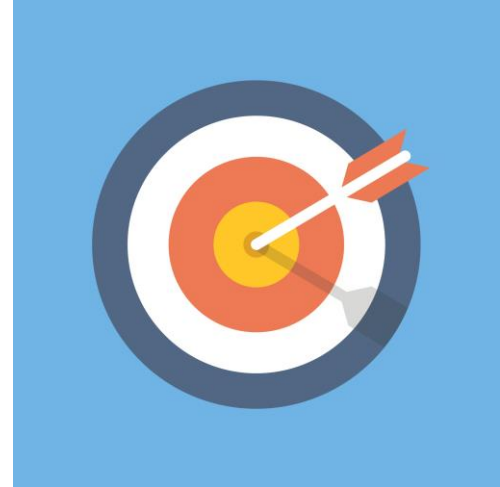
Stefan



Hossein



# Project Goal

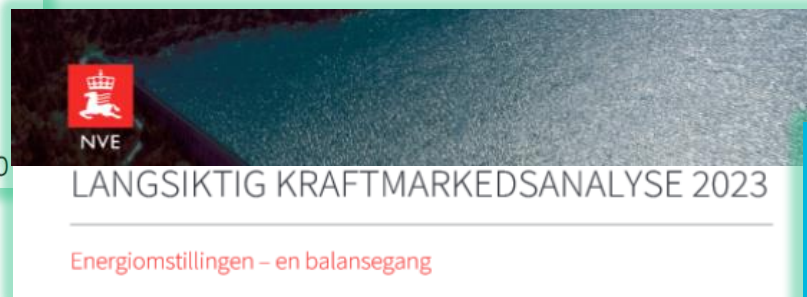


Provide new insight into the power market modeling needs and knowledge about possible patterns for dispatch and price formation in the Nordic region in a 100% renewable European electricity system.

**Statnett**

**Langsiktig markedsanalyse**

Norge, Norden og Europa 2022-2050



 **Statkraft**

2023

## Low Emissions Scenario



# Modeling Framework

*Establish a modeling framework that allows experimentation in RES100*

## Criteria:

- Electricity system (Nordic/Northern Europe)
- Transparent methodology based on optimization
- Open-source code and data
- Reasonable computation times

## Analytic capability:

- Water values
- Price forecasting

- ✓ Demonstration on existing datasets
- ✓ Guide further development of LTM

## Features:

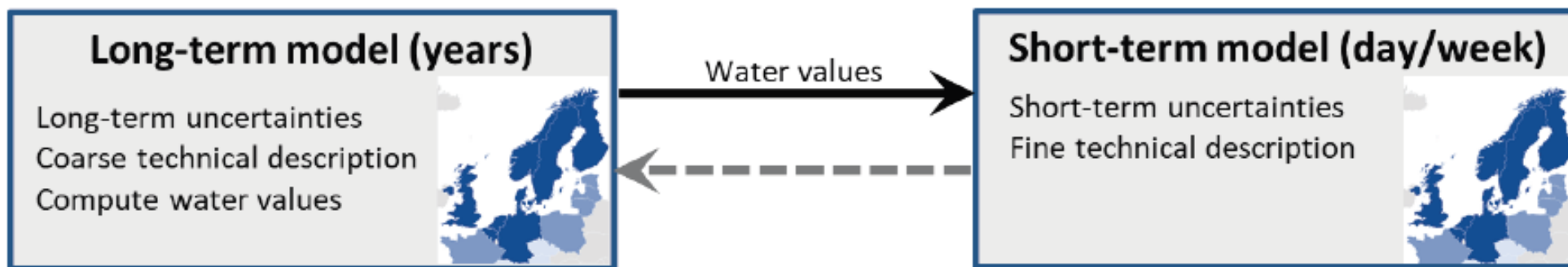
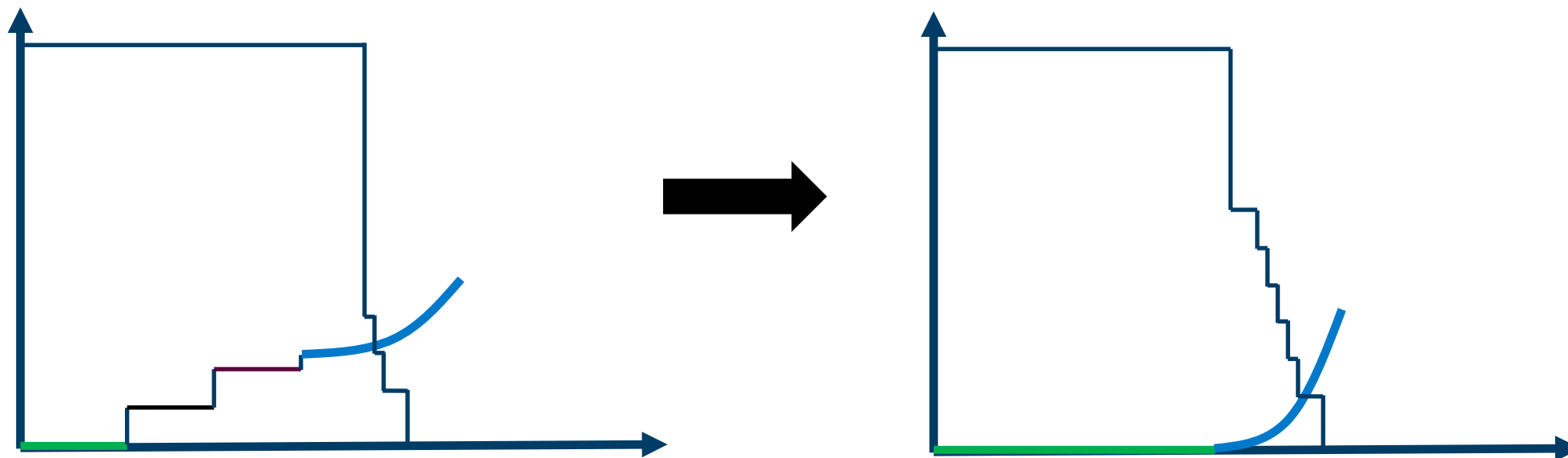
- Hydropower operation
- Integration of new technologies



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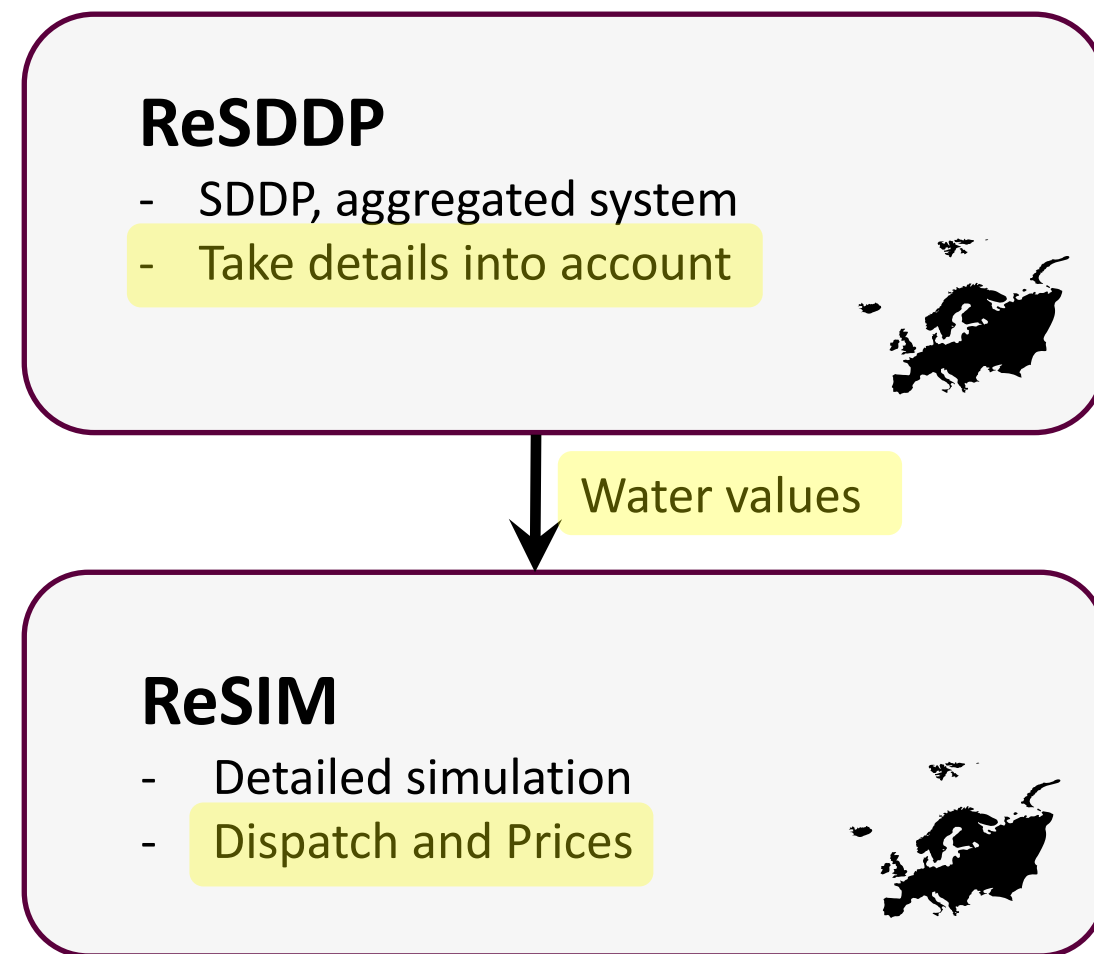
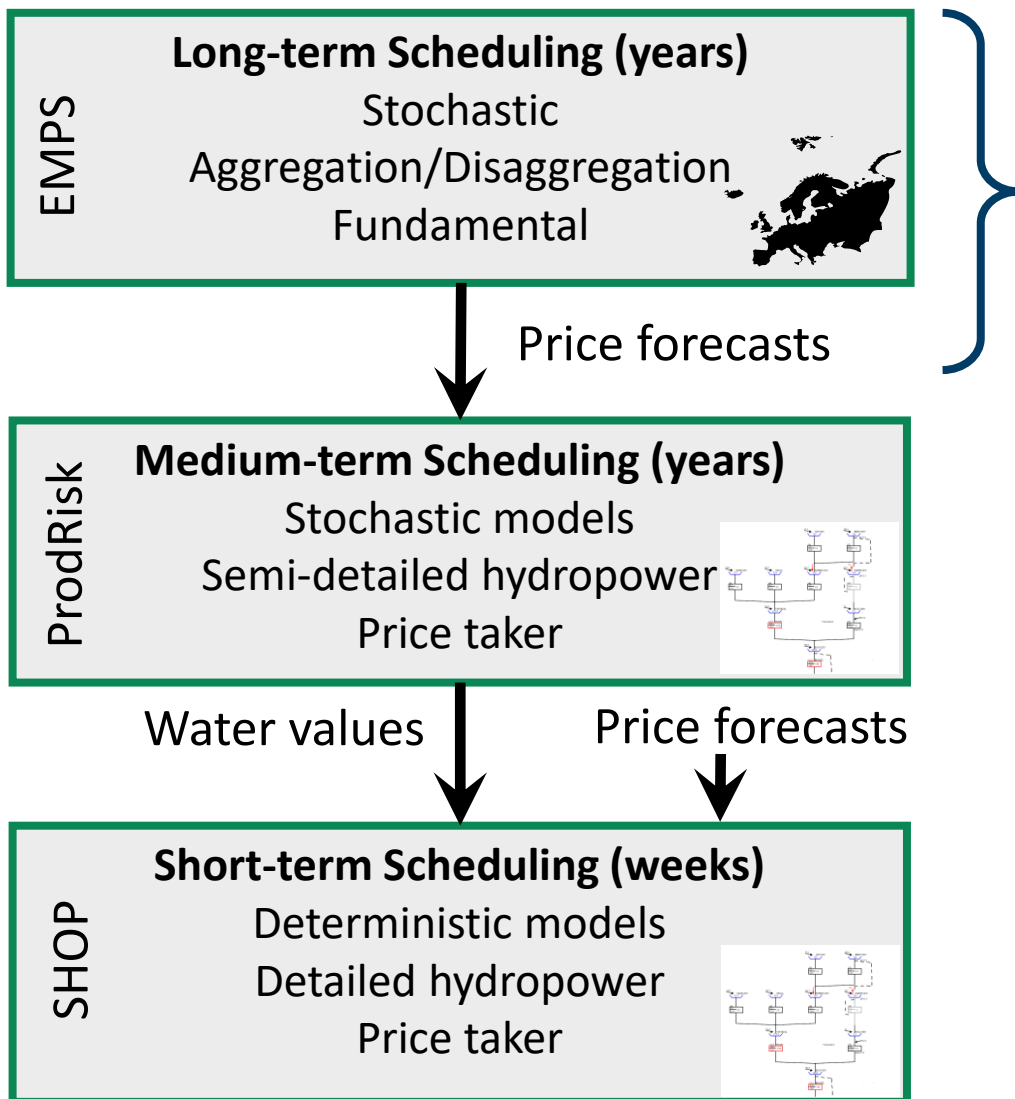
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# Impact on Prices & Water Values



# Toolchain

Competence building needed when  
designing next generation LTM models!



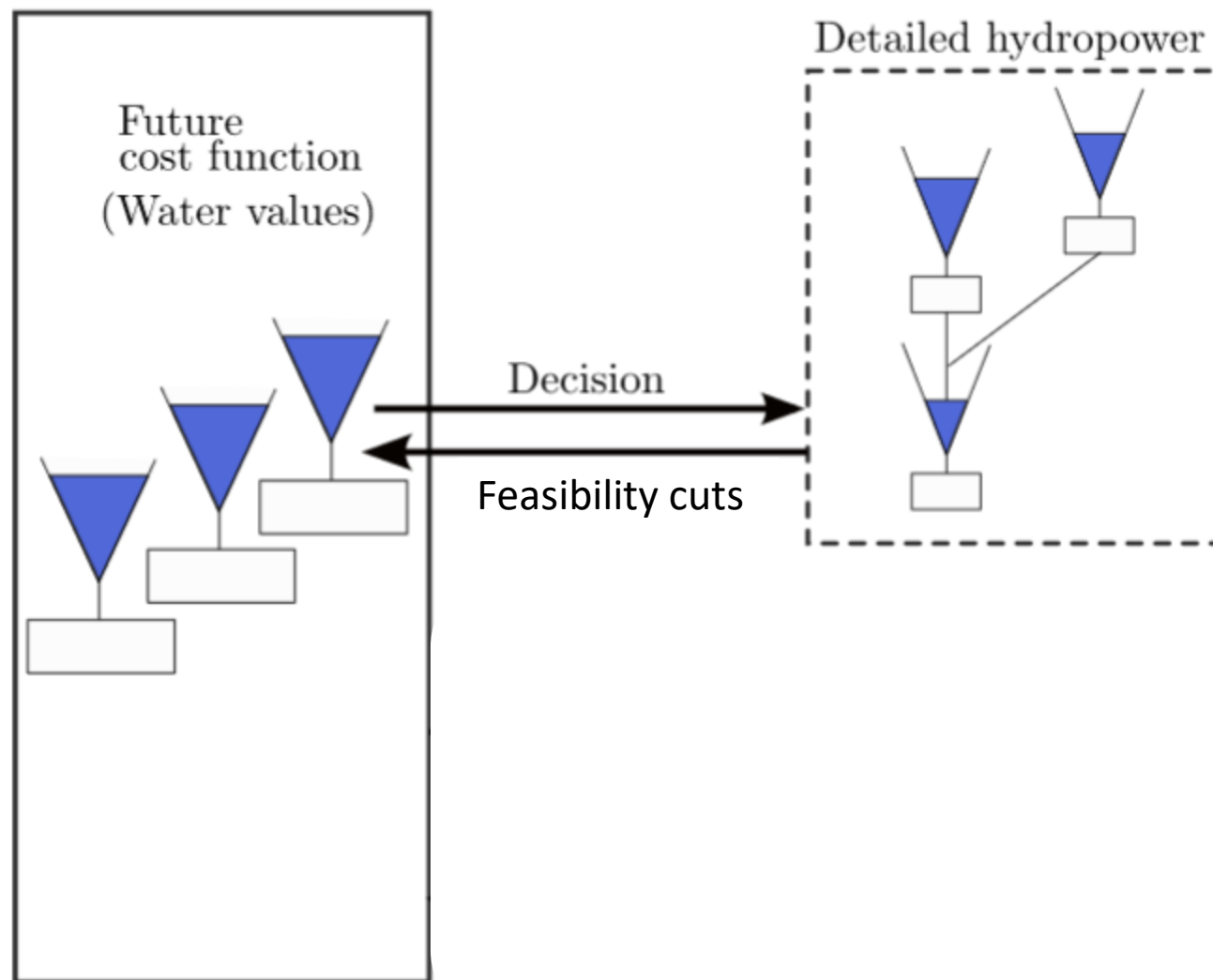


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# Decomposition – Illustrated

- ✓ Long-term uncertainty
- ✓ SDDP







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# Feasibility Spaces

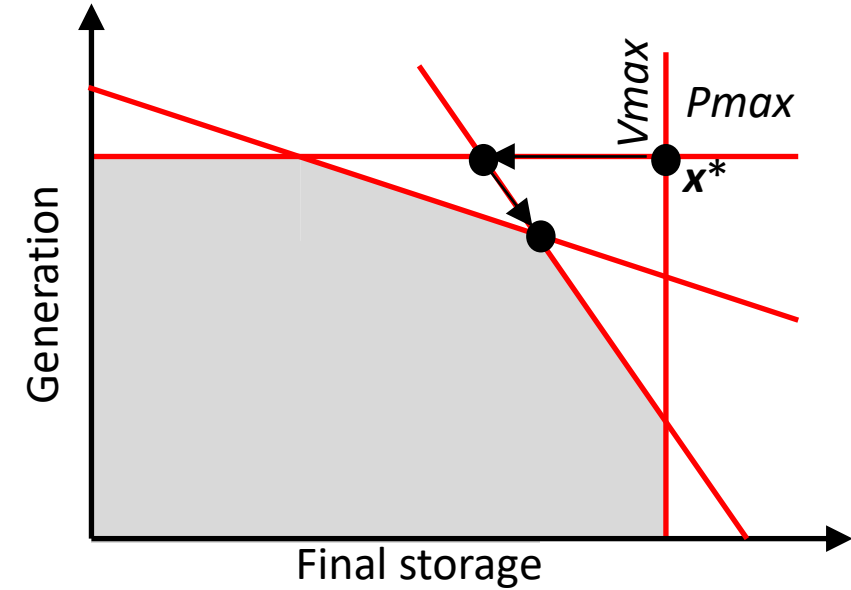
- 1) Optimize single-stage problem with aggregated hydro
- 2) Send trial schedule ( $x^*$ : generation and final storage) and state ( $s^*$ : initial storage and inflow) to detailed hydro
- 3) Map aggregated storage and inflow to detailed system
- 4) Test if schedule is feasible on detailed hydro
- 5) If not: return feasibility cut and return to 1)

*We create the feasibility space a priori*

*Discretize and test  $x^*$  and  $s^*$*

Decisions:

- Generation
- Final storage
- Ramping capability
- Reserve capacity



$$\min z$$

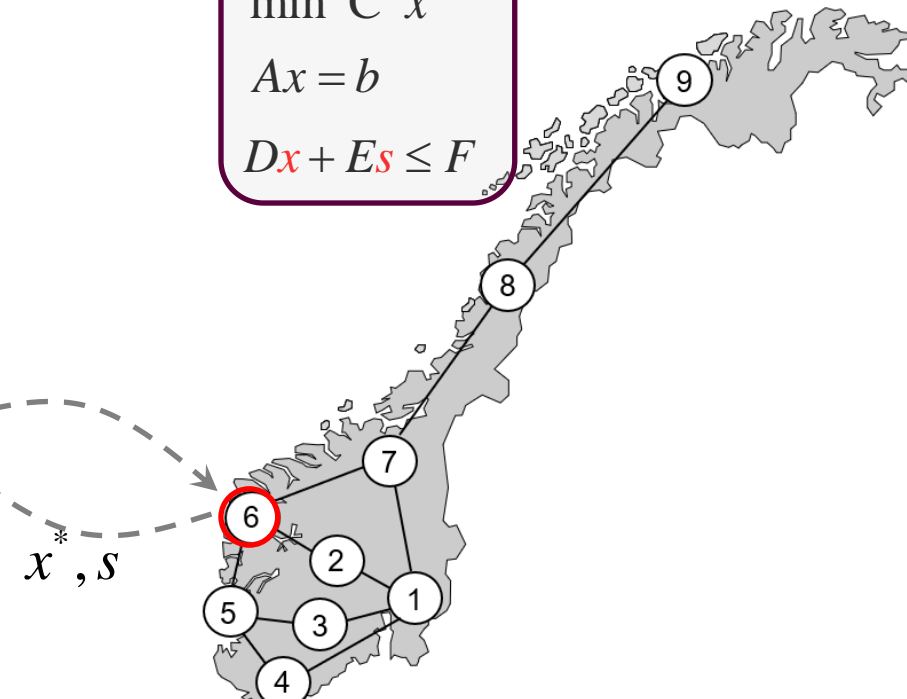
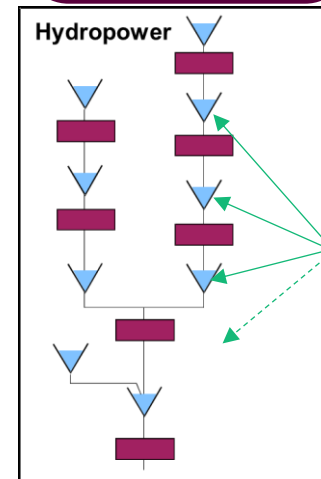
$$Ay = b(s^*)$$

$$Dy + z \geq x^*$$

$$\min C^T x$$

$$Ax = b$$

$$Dx + Es \leq F$$

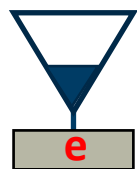
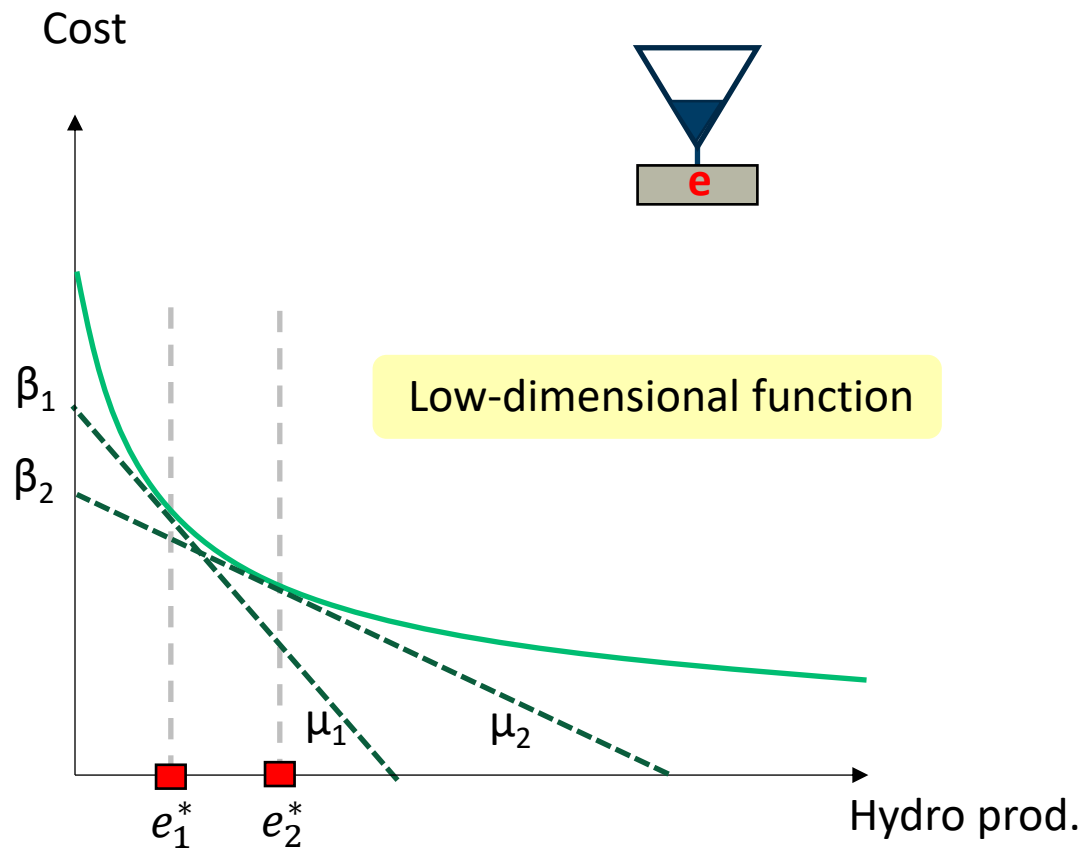




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# Residual Market



Large-scale LP!

Short-term uncertainty

$\Phi(\mathbf{e}) = \min \text{Dispatch Cost}$

s.t.

**Power balance (hourly)**

Technical constraints (hourly)

Hydropower operation (hourly)

Weekly production =  $\mathbf{e} : \boldsymbol{\mu}$

Scenario 1

Scenario 2

Scenario 3

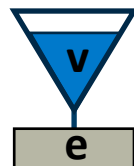
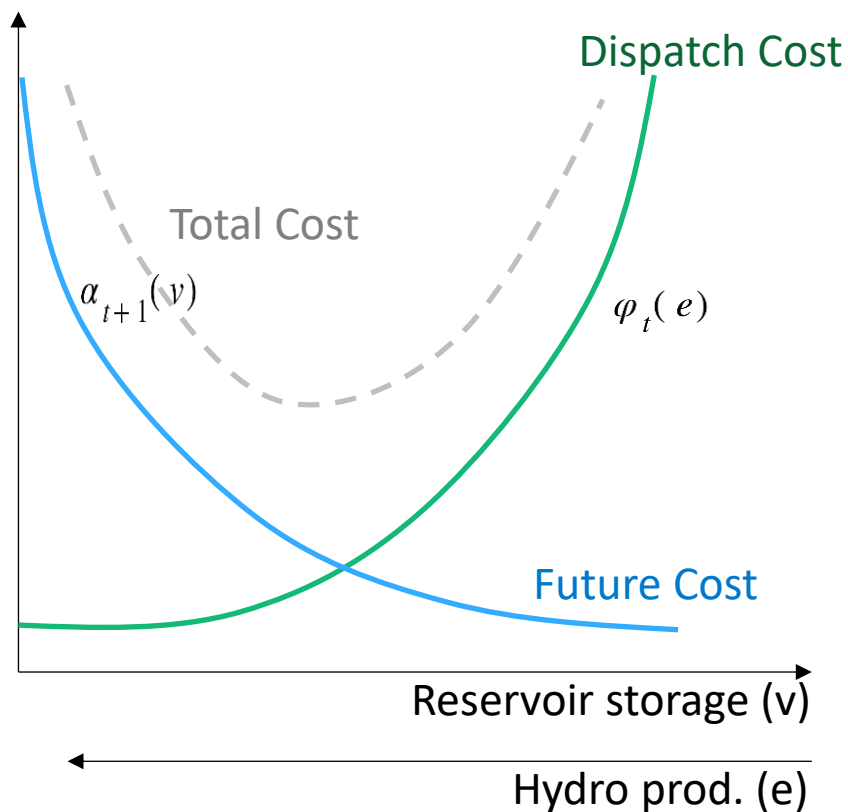
$$\phi \geq \sum_{s=1}^{NS} p_s \beta_s - \sum_{s=1}^{NS} p_s \mu_s e$$



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# Decomposition – Illustrated



Future cost approximated

Addition: Dispatch cost approximated

→ «Residual demand for hydro»

→ Similar concept as classical water value method

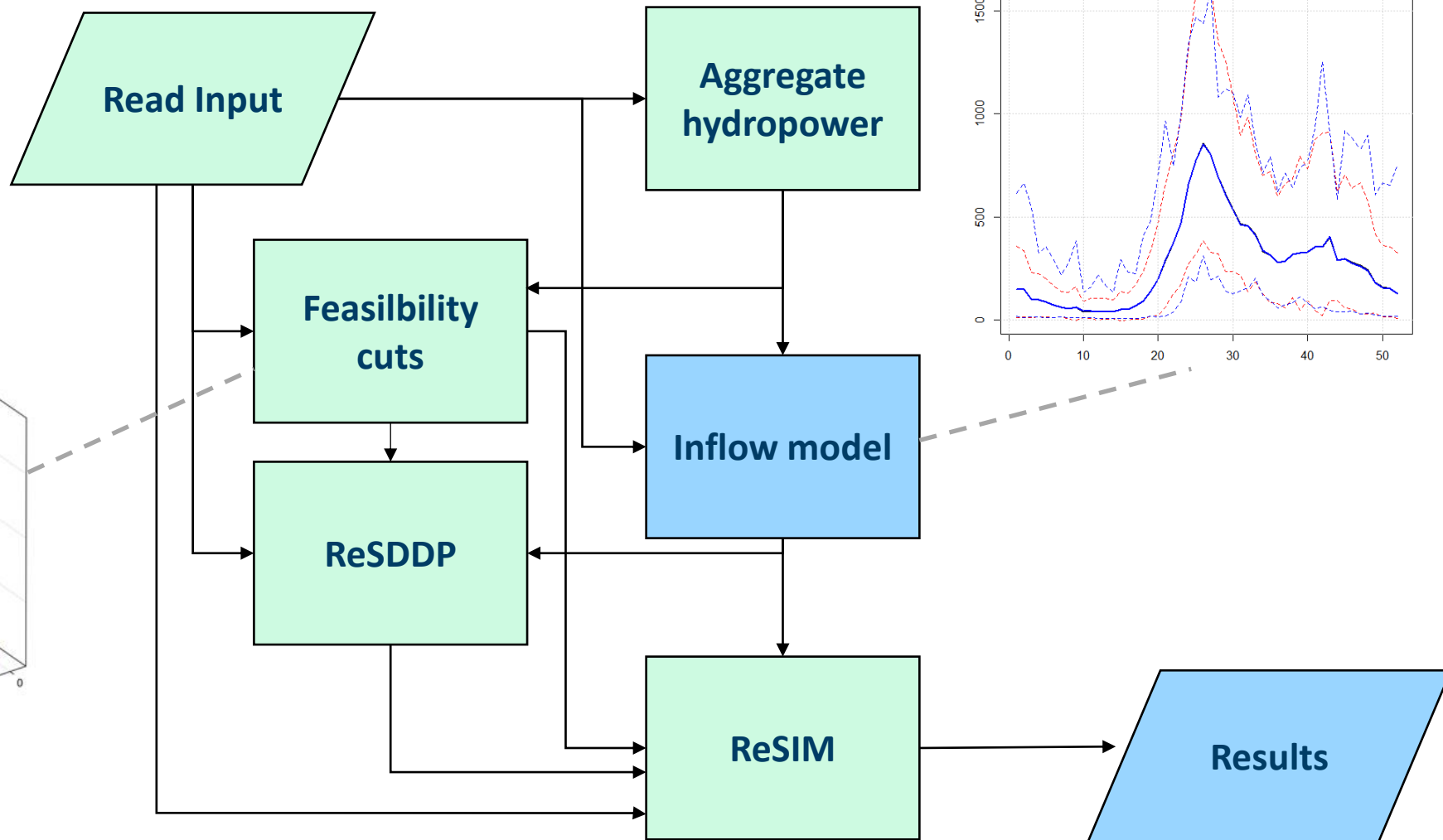
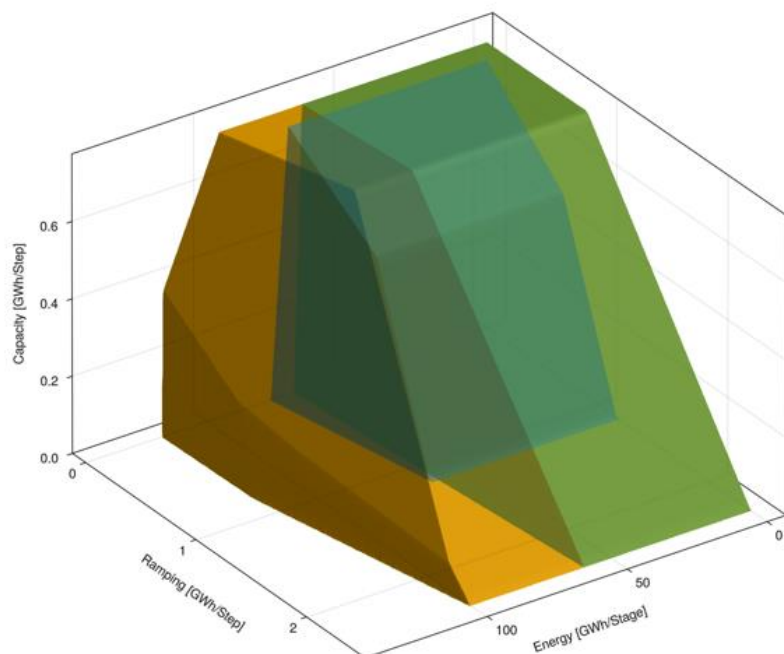


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# Model structure

EMPS v10 data



Code available at:  
<https://gitlab.sintef.no/res100/ReSDDP>



# Dataset

- 2050 scenario from HydroConnect
  - Expansions by Fraunhofer (Scope)
  - Simulated by Fansi
- Composition:
  - 24 areas with hydropower
  - 23 areas with offshore wind
  - 17 areas with hydrogen

Average annual production in TWh

Country	Hydro	Wind	Solar	Demand
<b>Norway</b>	157	51	7	201
<b>Sweden</b>	69	140	9	215
<b>Finland</b>	16	114	3	144
<b>Denmark</b>	0	105	8	73
<b>Germany</b>	0	573	250	843
<b>Great Br.</b>	5	468	176	651



# Dataset

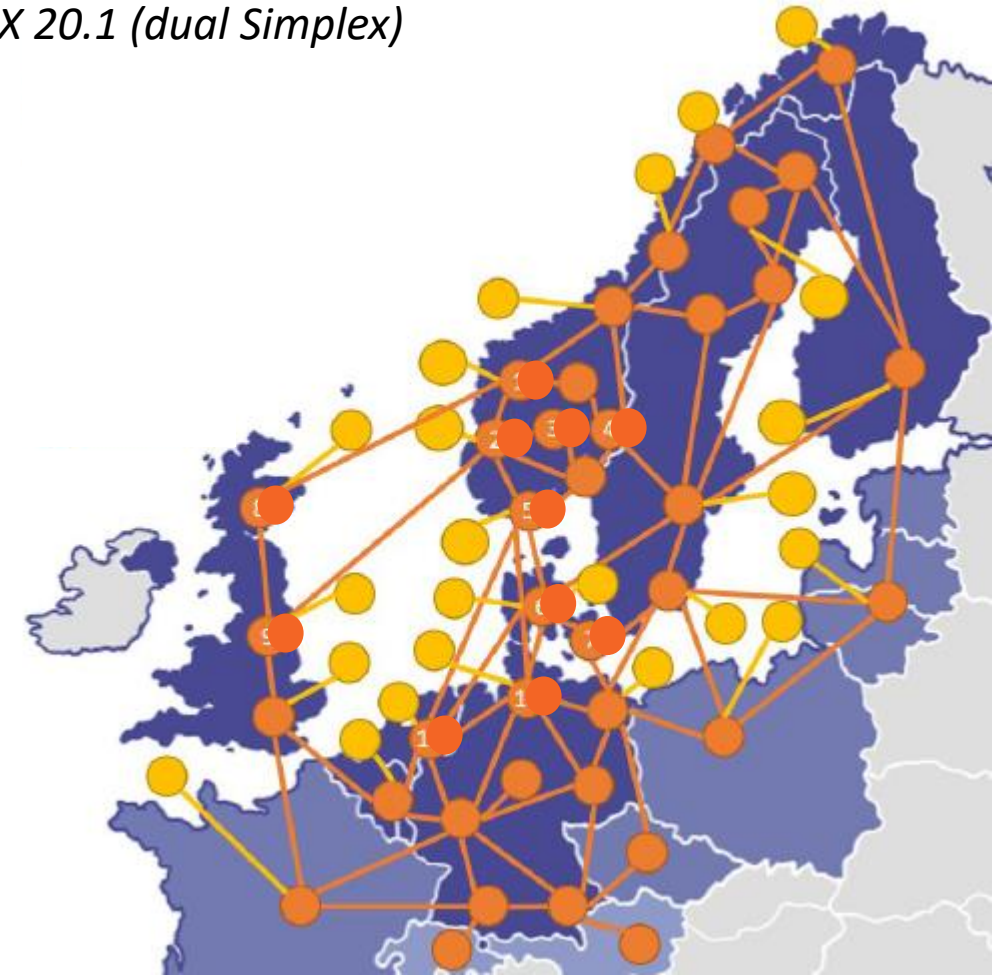
## ReSDDP parameterization

- Uncertainty
  - Inflow:
    - 40 forward samples
    - 10 «backward openings»
  - Wind/Solar:
    - 5 scenarios
- Time resolution
  - T24 (24 hour)
  - T4 (4 hour)
  - T2 (2 hour)
- Convergence: max. 300 iter.



~a few days

- *Intel Core i9-13900K proc.*
- *24 cores, 32 GB RAM*
- *CPLEX 20.1 (dual Simplex)*





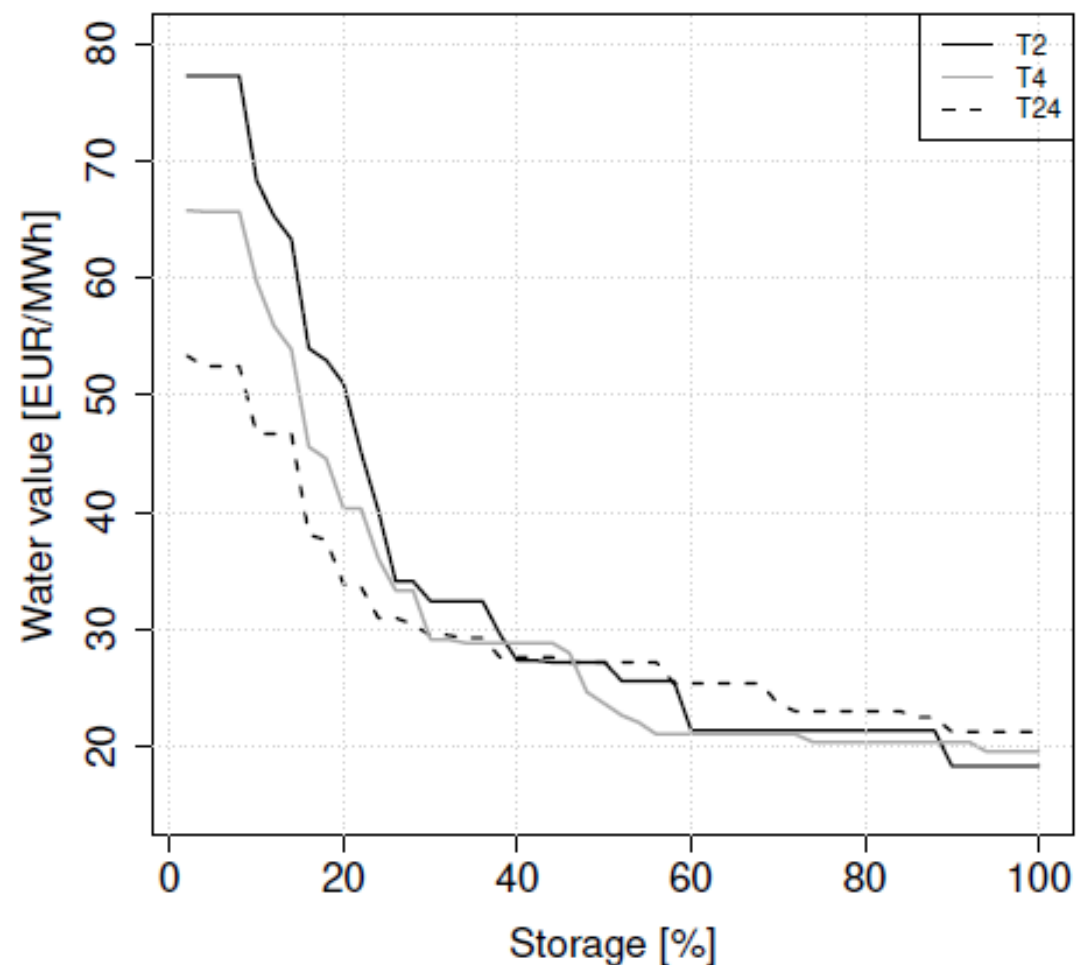


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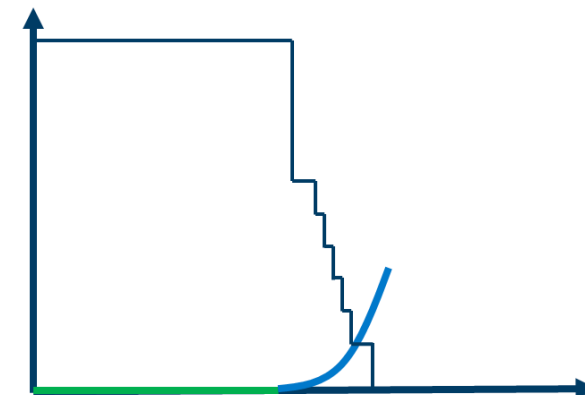
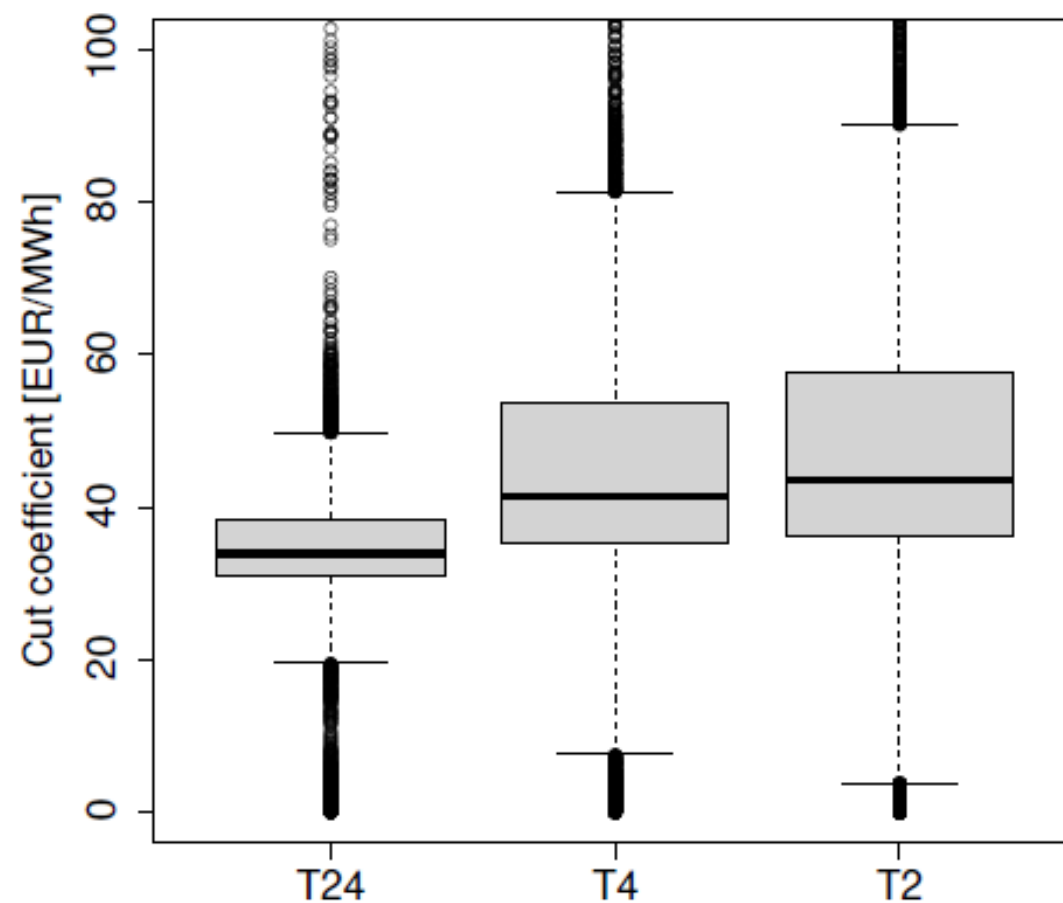
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# Water values

Hallingdal, week 15



Hallingdal, week 15





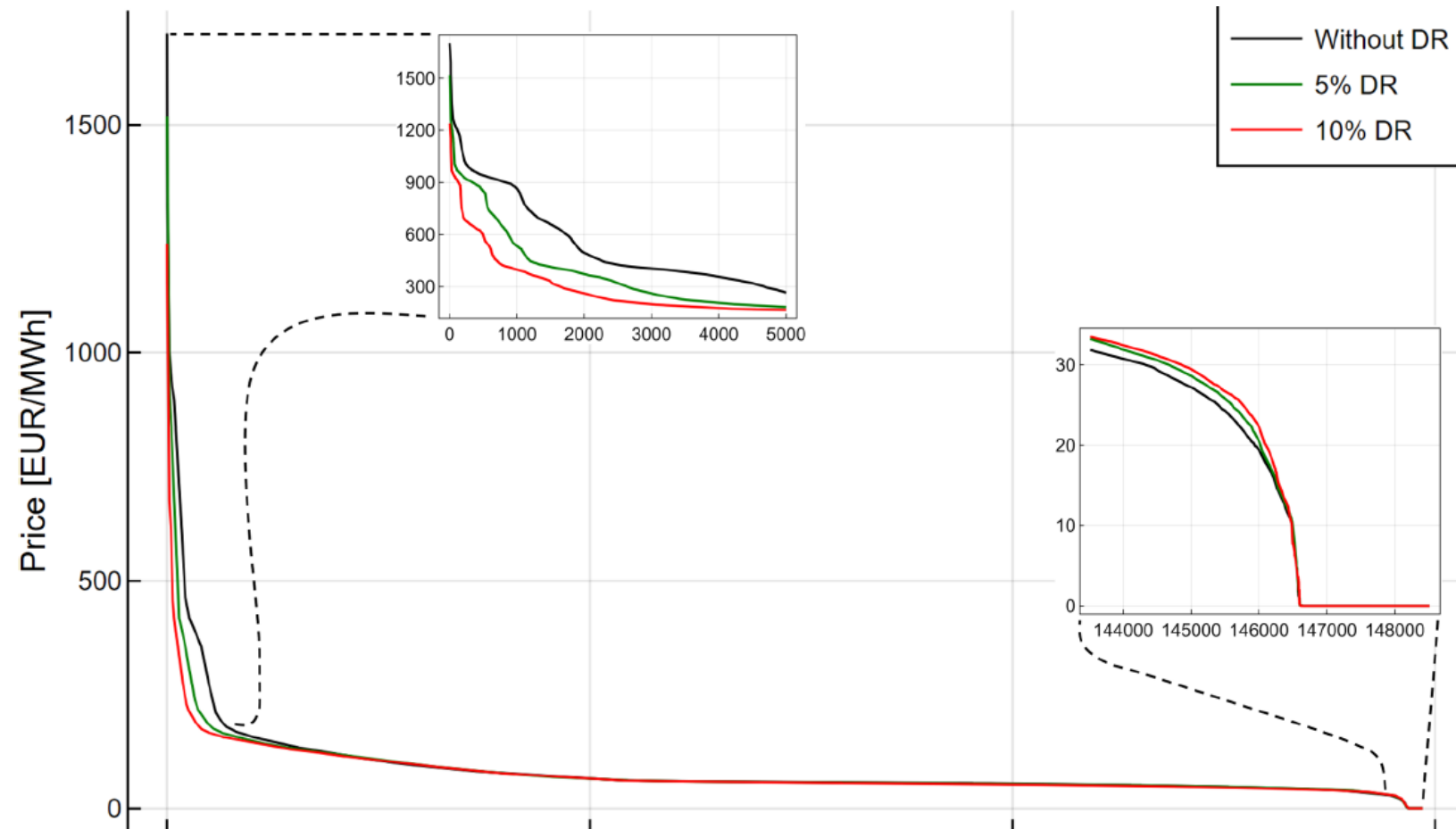
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# Demand Response

- ✓ Load Shedding
- ✓ Load Shifting
  - Within week
  - Linear model
    - Load shift limits
    - Load recovery time
    - Additional constraints to limit simultaneous charge/discharge

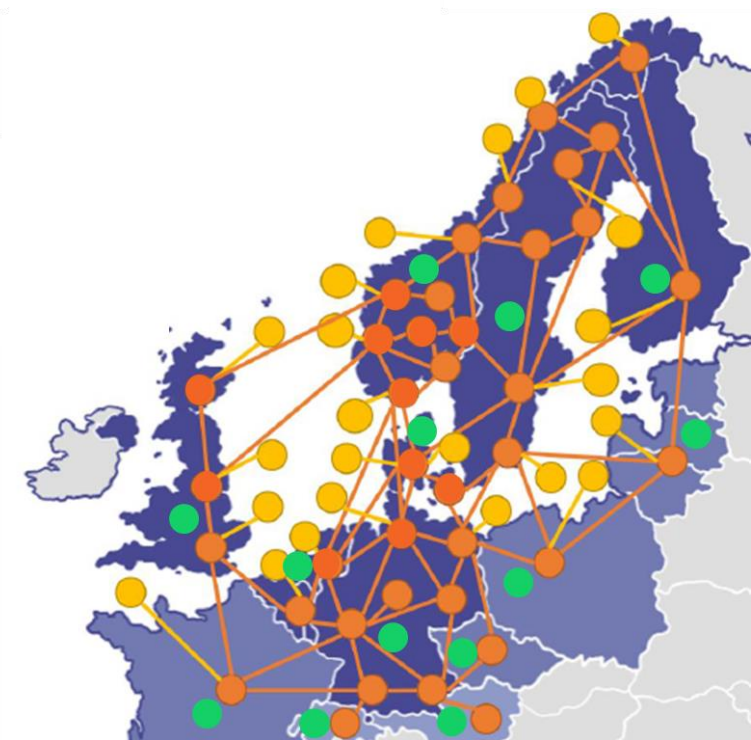
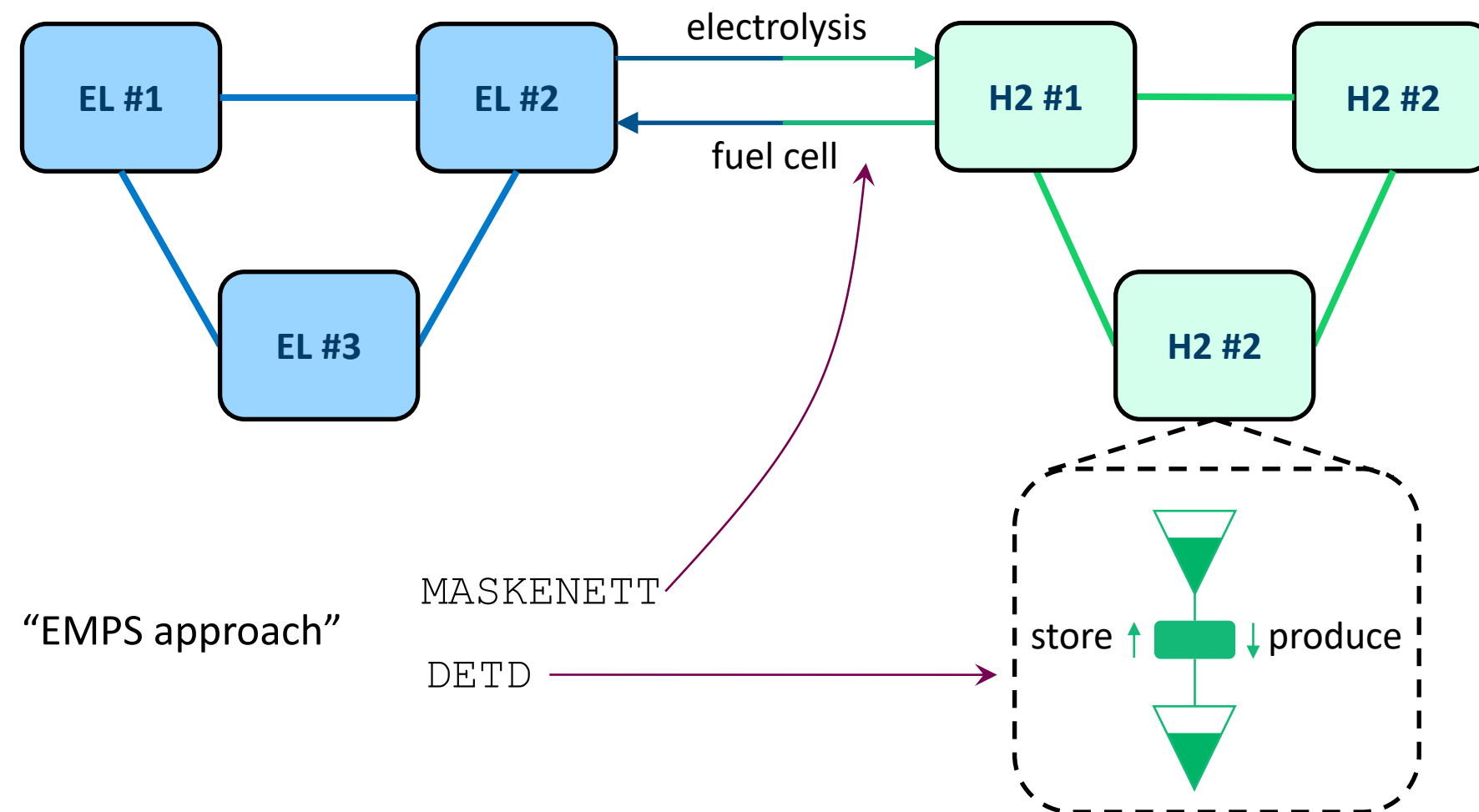
Load recovery: 4 hours



# Power-Hydrogen Market Dynamics

Impact of modelling choices:

- ✓ H2 flexibility
- ✓ H2 storage valuation





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# 75 år med teknologi for et bedre samfunn

[sintef.no/75](https://sintef.no/75)