

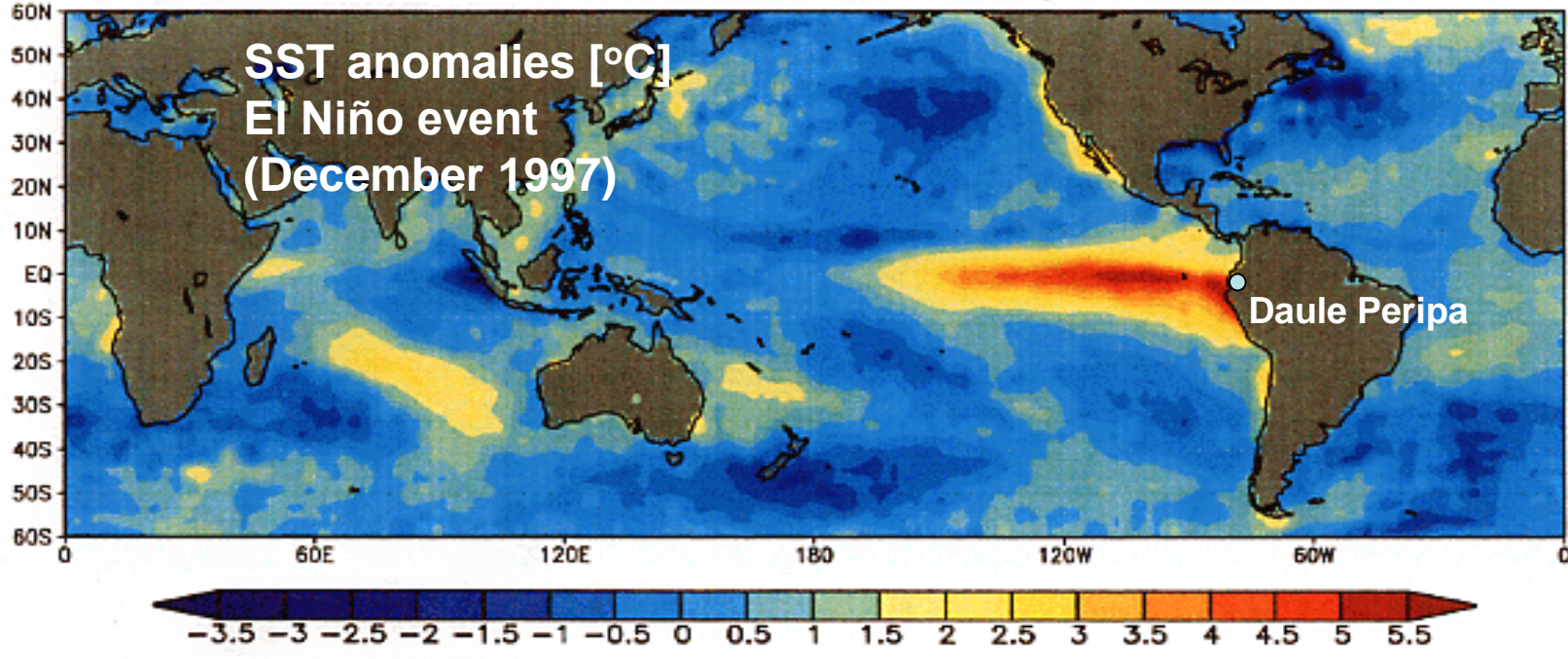
Reservoir optimisation using El Niño information

Henrik Madsen
DHI, Denmark

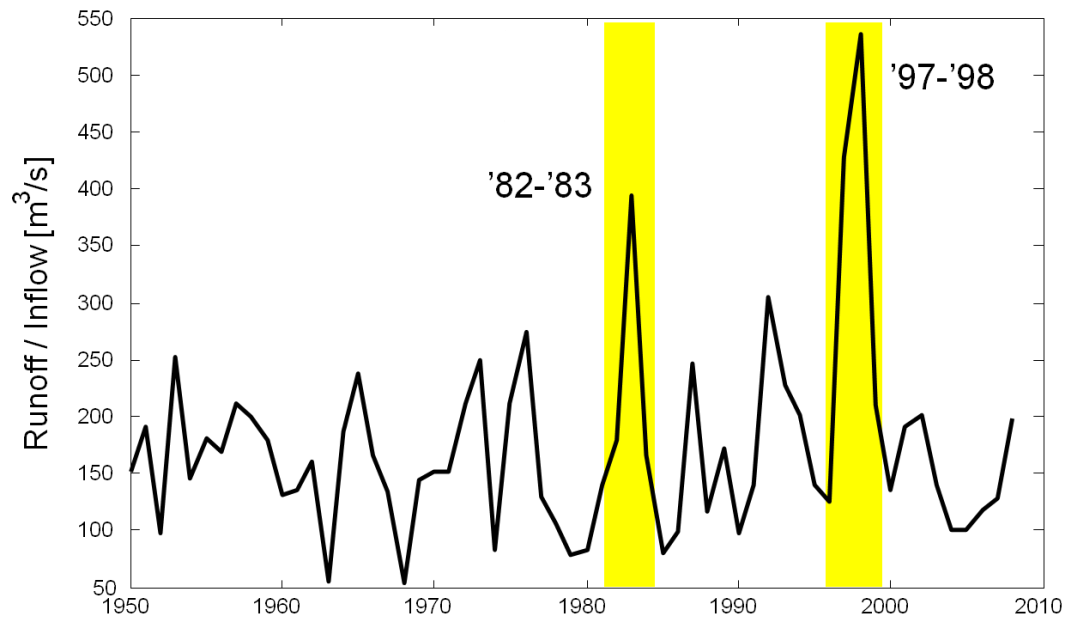
Emiliano Gelati, Dan Rosbjerg
DTU, Denmark



SST anomalies [°C]
El Niño event
(December 1997)

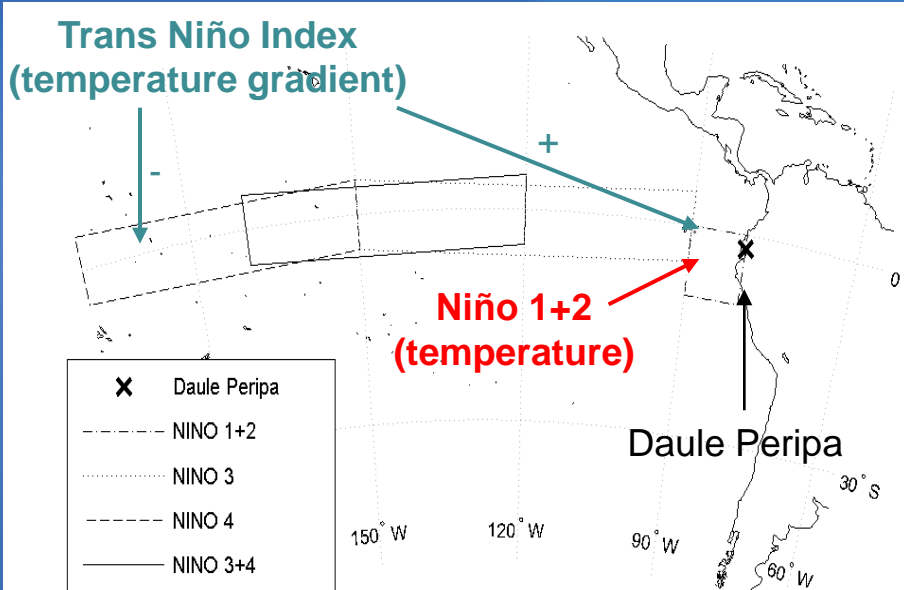


Correlation between
El Niño events and
streamflow regime



Standard indices

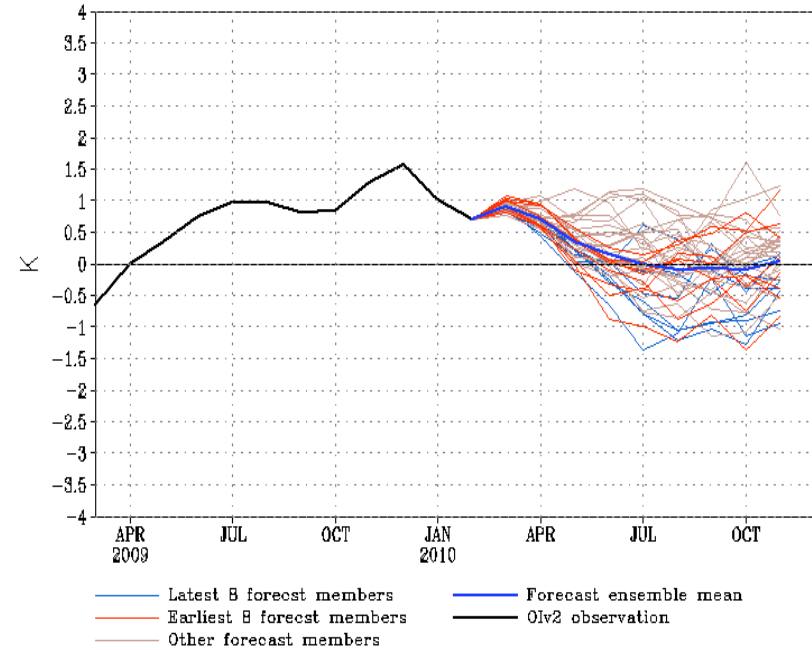
Forecasts



NWS/NCEP

Last update: Wed Mar 3 2010
Initial conditions: 21Feb2010-2Mar2010

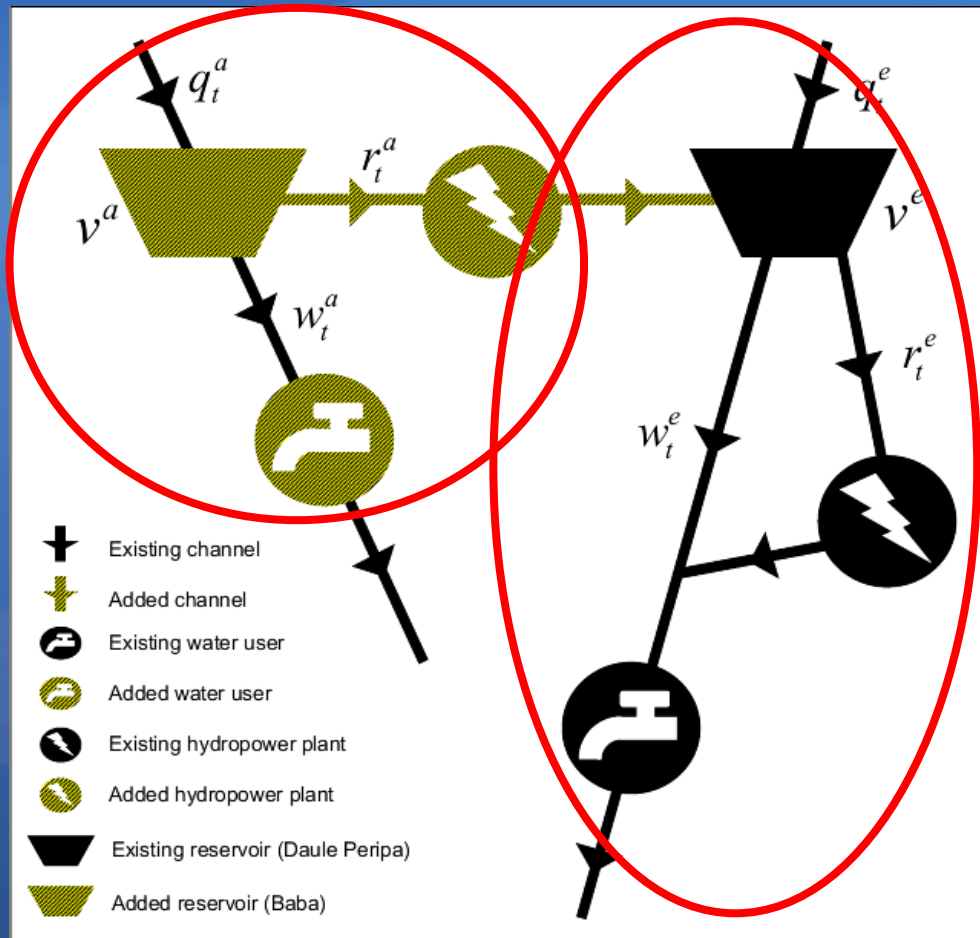
Forecast Niño3 SST anomalies from CFS



Optimisation of reservoir system

Planned extension:
Baba diversion

Existing:
Daule-Peripa



Optimisation objectives:

- Maximise hydropower
- Minimise downstream water deficits

Stochastic optimisation:

- Stochastic inflow model
- Reservoir simulation model
- NSGA-II optimisation algorithm

Markov switching autoregressive model:

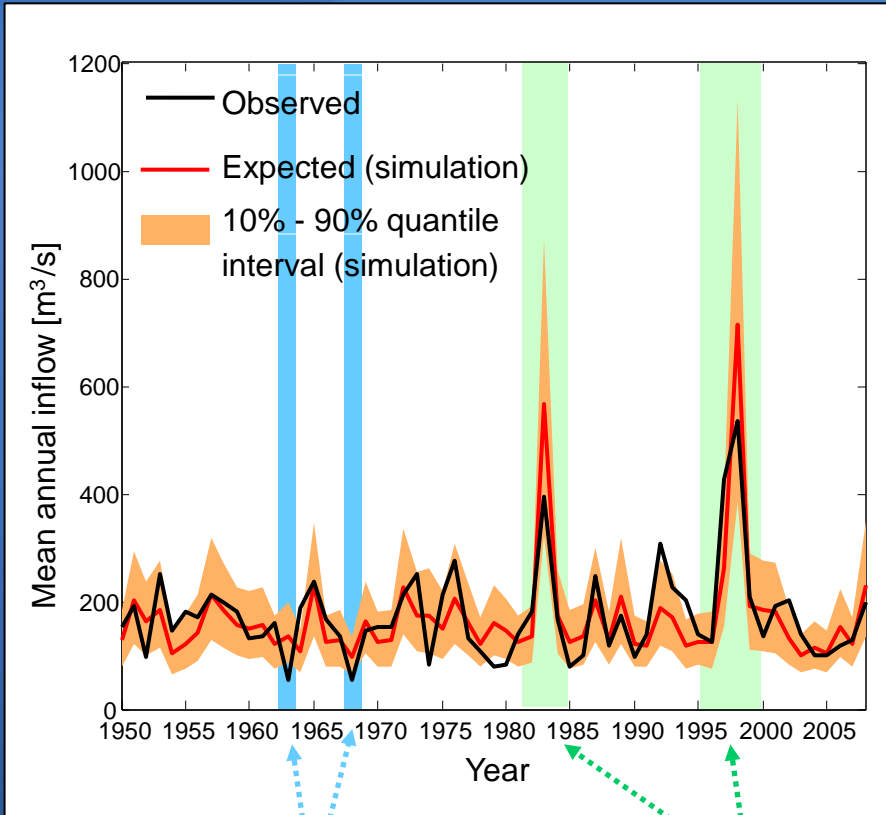
- Streamflow driven by a hidden climate state process
- Transition between states follow a first order Markov process
- Transition probabilities depend on climate state
- Streamflow modelled by an ARX model conditioned on climate state

Estimation for Daule-Peripa inflow:

- Niño 1+2 and trans-Niño indices
- Two state model

Inflow model results

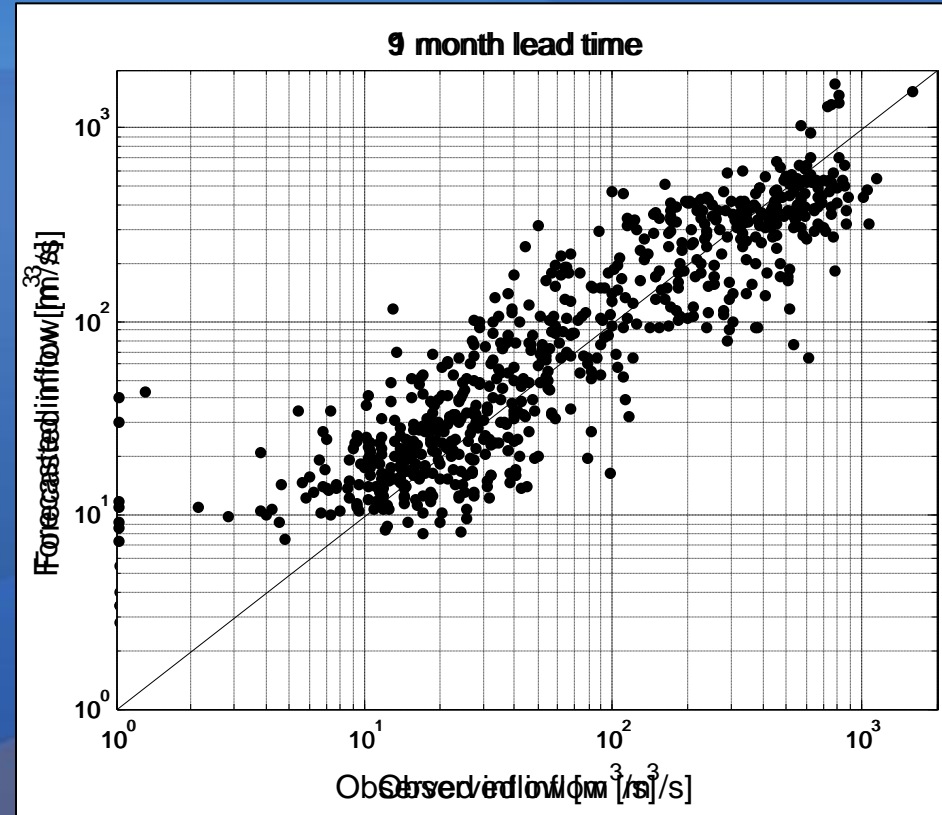
Simulation



Dryest years

Major El Niño events

Forecasts (expected values)

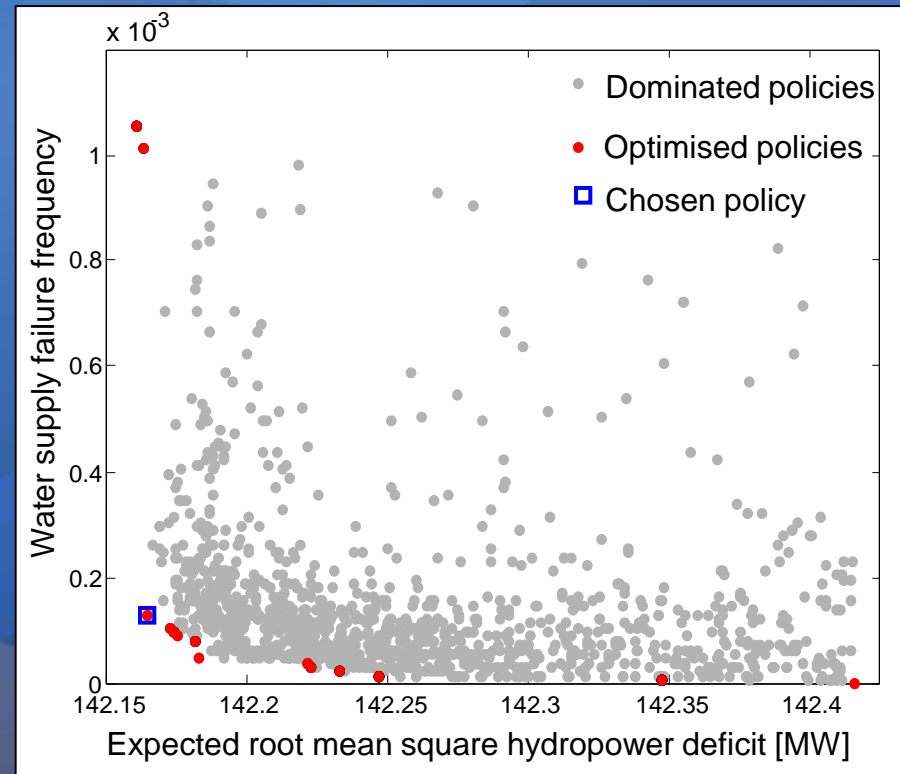
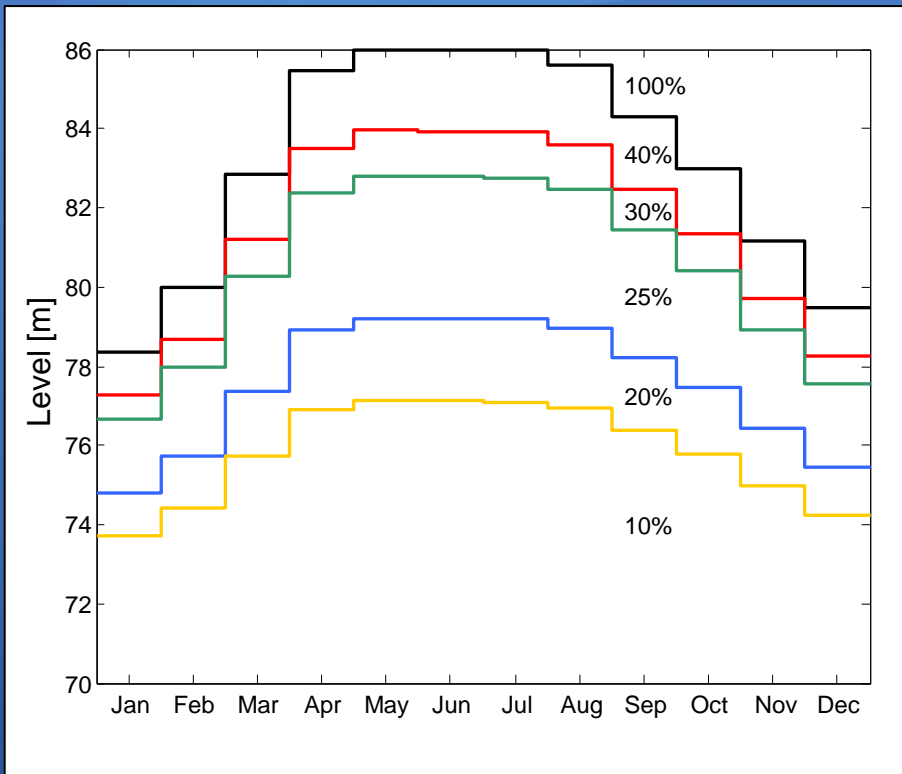


Rule curve optimisation

Release = f (storage, month, hydropower water demand)

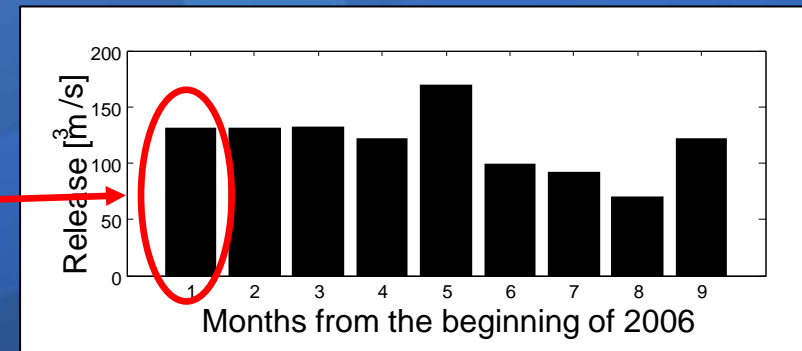
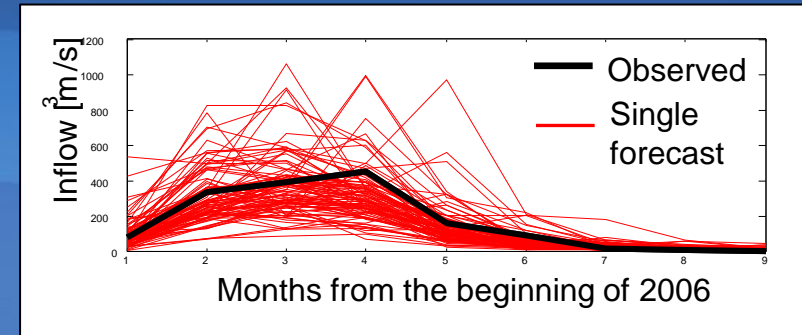
5 curves \rightarrow 12+4 decision variables

Chosen policy with water supply failure frequency $< 10^{-3}$



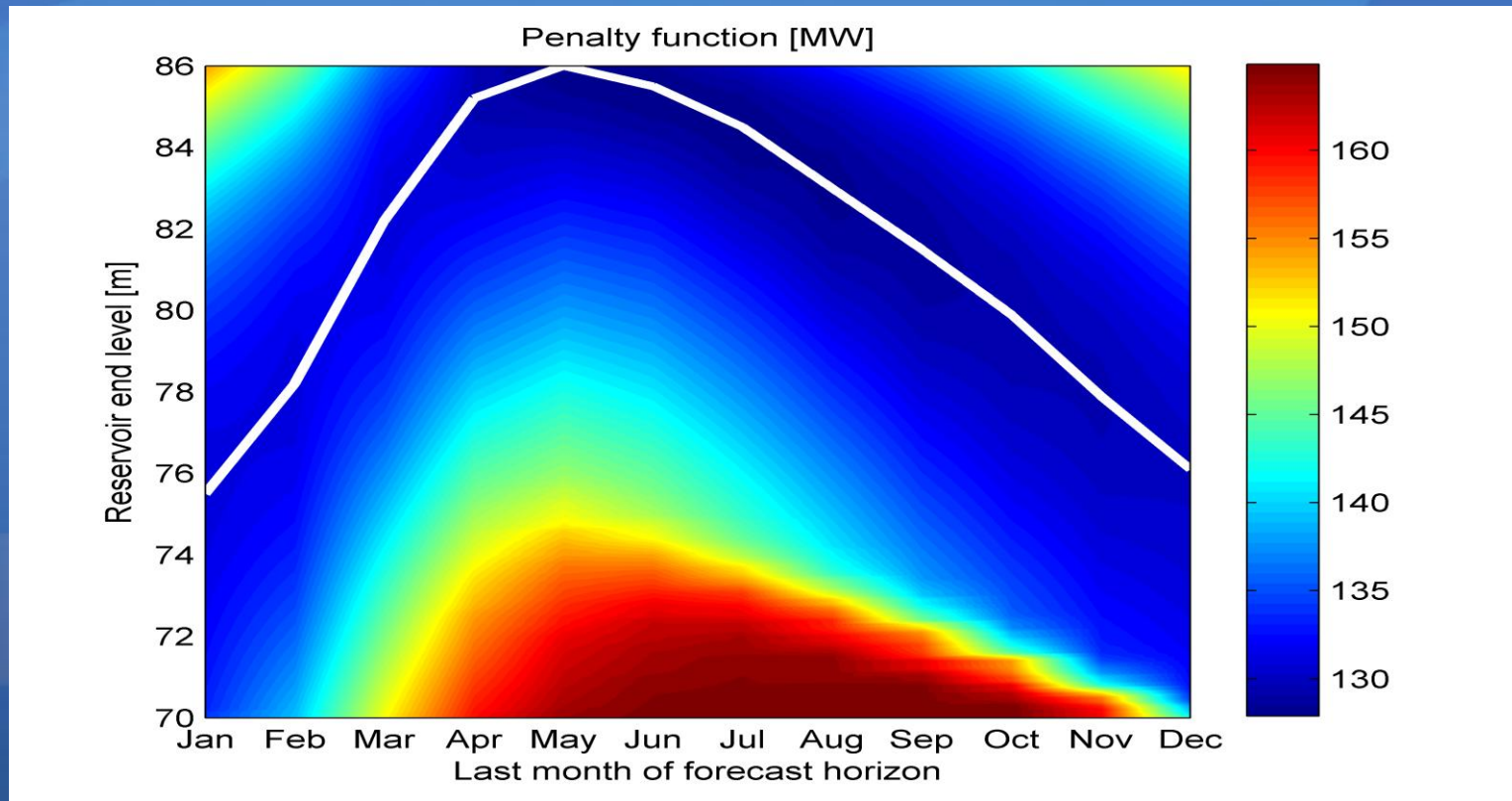
At each time step:

1. Generate 100 series of 9-month long inflow forecasts (given past inflow and El Niño forecasts)
2. Optimise 9 monthly releases (optimise hydropower in 9-month period and penalise future costs/benefits)
3. Implement the first release
4. Go to the next time step...



Penalty function – storage target

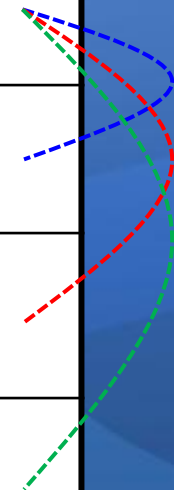
Expected optimal hydropower production in a twelve-month period as function of the month and reservoir level (Dynamic Programming on 1950-1999 period)



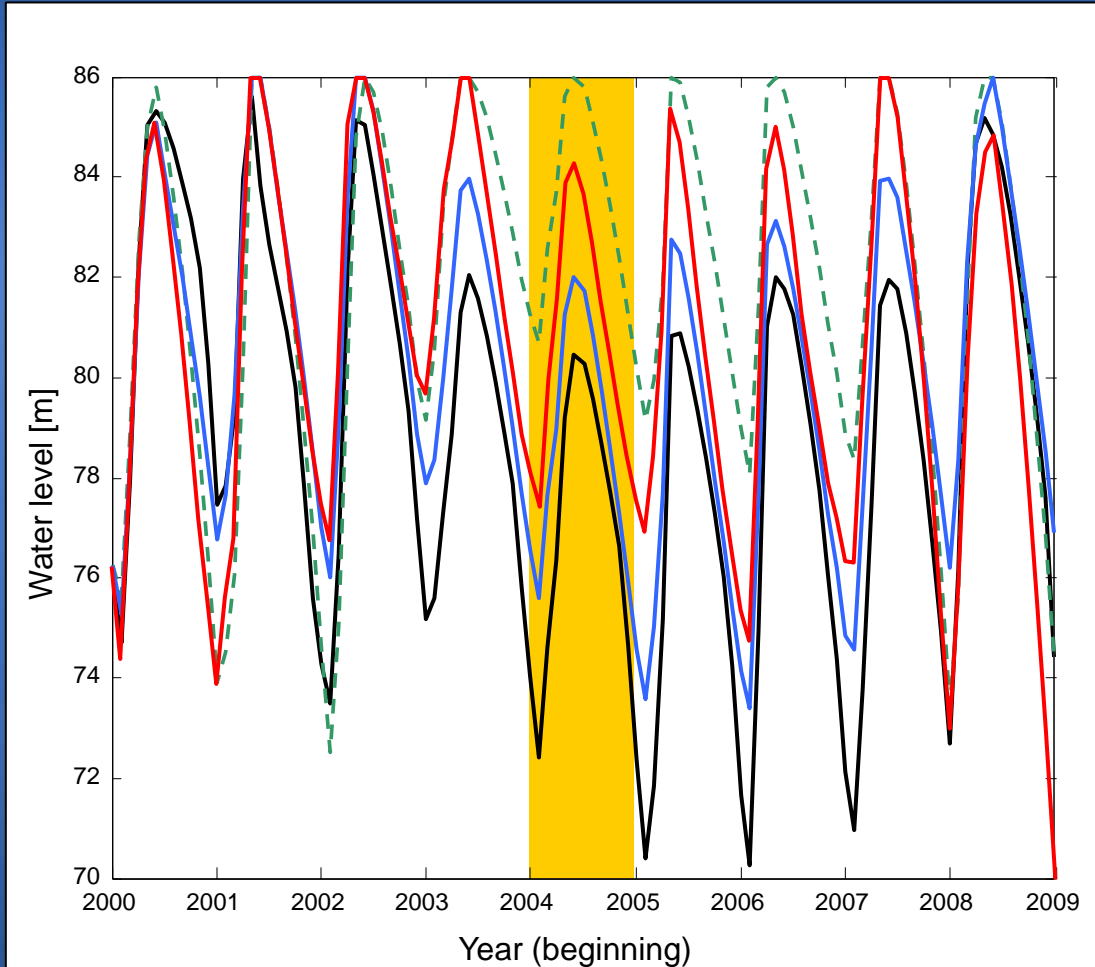
Optimisation results existing system

	Root mean square hydropower deficit [MW]	Water supply failure frequency	Average generated power [MW]
Historical	147.0	0	70.6
Rule curves	144.7	0	71.4
Forecast	142.9	0	73.1
Dynamic programming	139.8	0	74.6

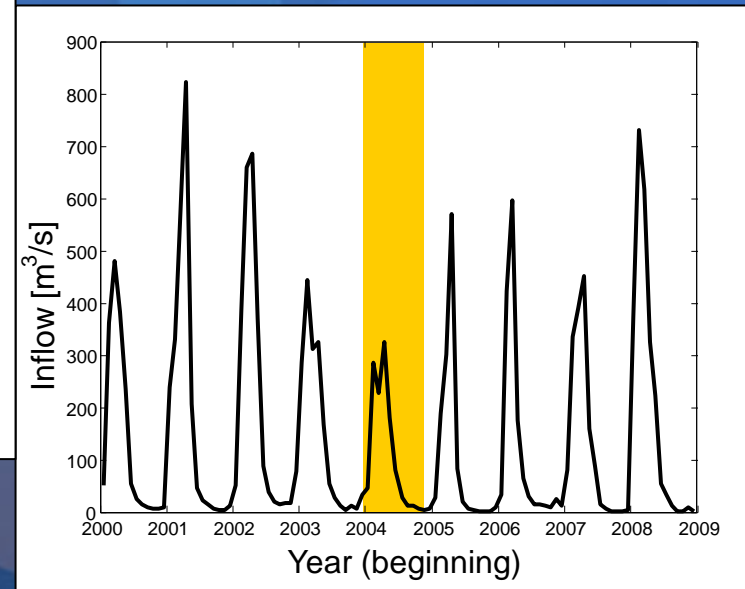
1.1%
3.5%
5.7%



Reservoir water level (monthly)



Dyn. programming
Historical operation
Rule curves
Forecasts



Optimisation results extended system



	Average generated power Daule Peripa [MW]	Average generated power Baba [MW]	Average generated power Total [MW]
Historical - existing	70.6	-	70.6
Forecast optimisation - existing	73.1	-	73.1
Dynamic programming - existing	74.6	-	74.6
Forecast optimisation - extended	129.0	26.3	155.3
Dynamic programming - extended	133.3	26.0	159.3

Increase in average production with extended scheme: 108%

- Stochastic simulation-optimisation approach using inflow model with climatic indices as covariate information
- Using El Niño information has a large potential for improving the current reservoir management
- General stochastic model
 - Use with other large scale climatic information
 - Apply as downscaling and impact assessment tool for climate change studies

Thank you for your attention

Henrik Madsen
hem@dhigroup.com



HydroPredict 2010, 20-23 September 2010, Prague, Czech Republic