



Balancing Service Provision via Aggregation of Flexible Prosumers

Maria Prandini

DEIB – Politecnico di Milano, Italy

e-mail: maria.prandini@polimi.it

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Outline



- Context and motivation
- Problem formulation
- Existing approaches
- Proposed method
- Simulation results
- Conclusions



Context – net zero target



Global warming is causing climate changes and jeopardizing the habitability of the planet.

Paris Agreement in 2015: temperature growth below 1.5°C with respect to pre-industrial levels to mitigate the most severe effects of climate change.



EU Target (European Green Deal, 2019):
1st carbon neutral continent by 2050

Intermediate “Fit to 55” goal: reduction of the greenhouse gas emissions of 55% by 2030, with respect to the levels in 1990.

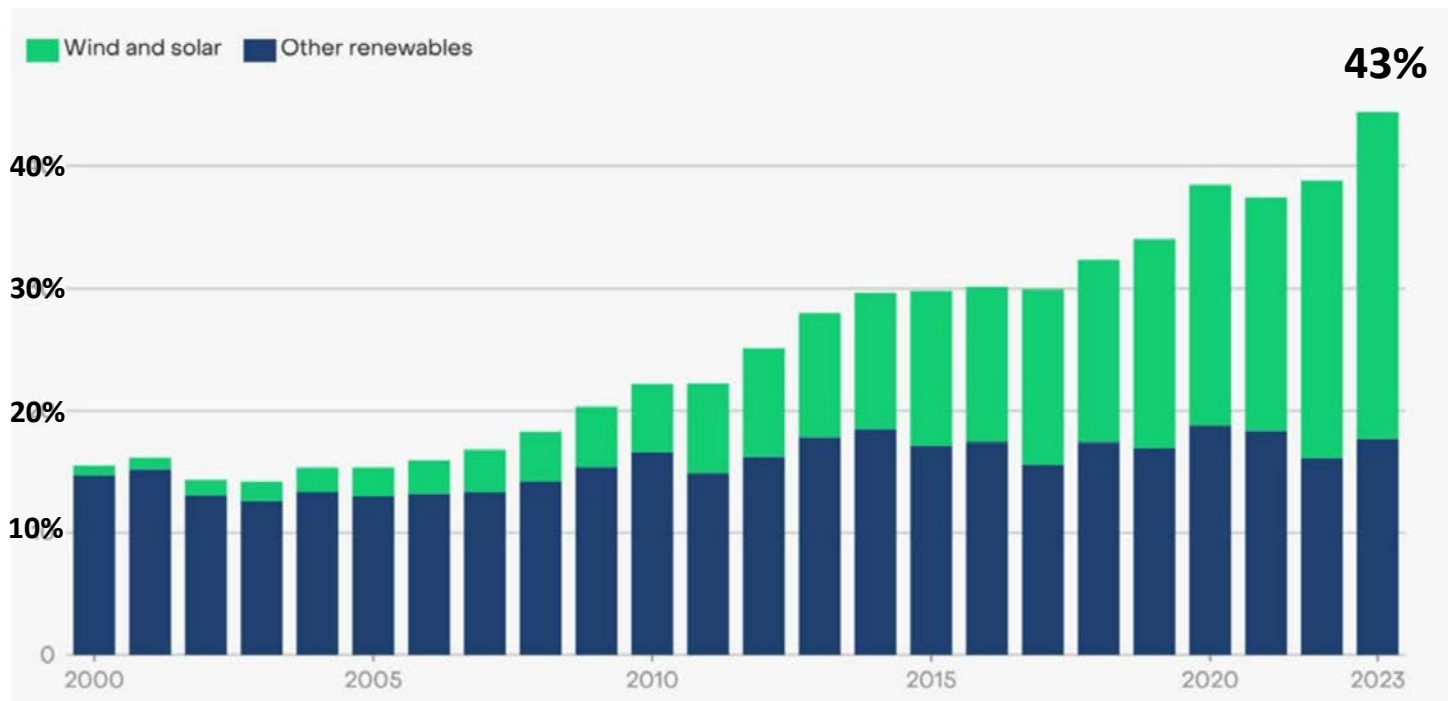




Context – energy transition



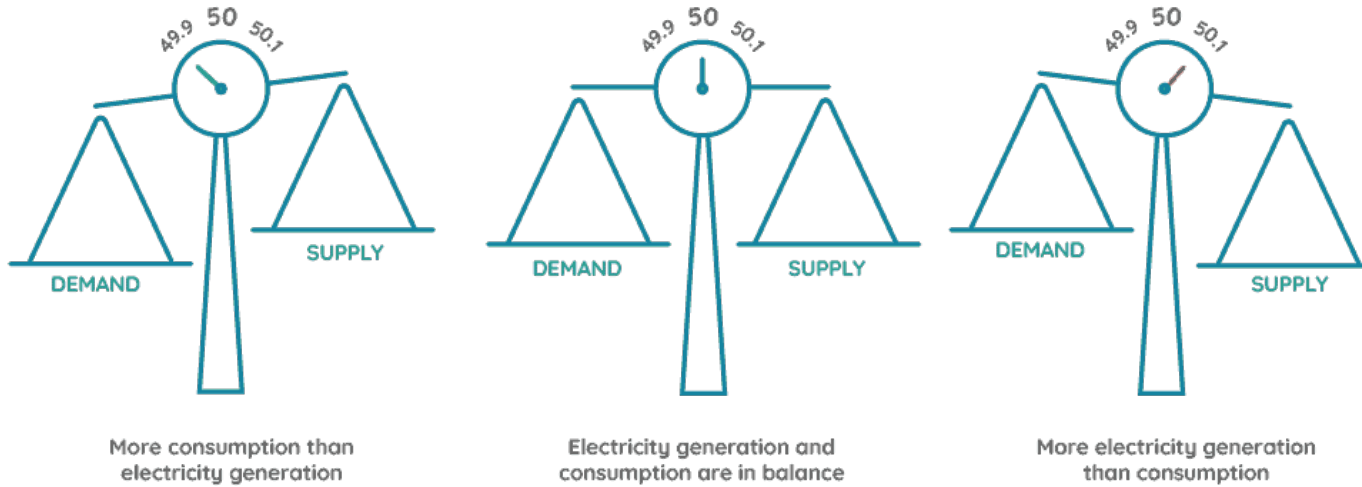
Renewable share [%] of EU electricity generation





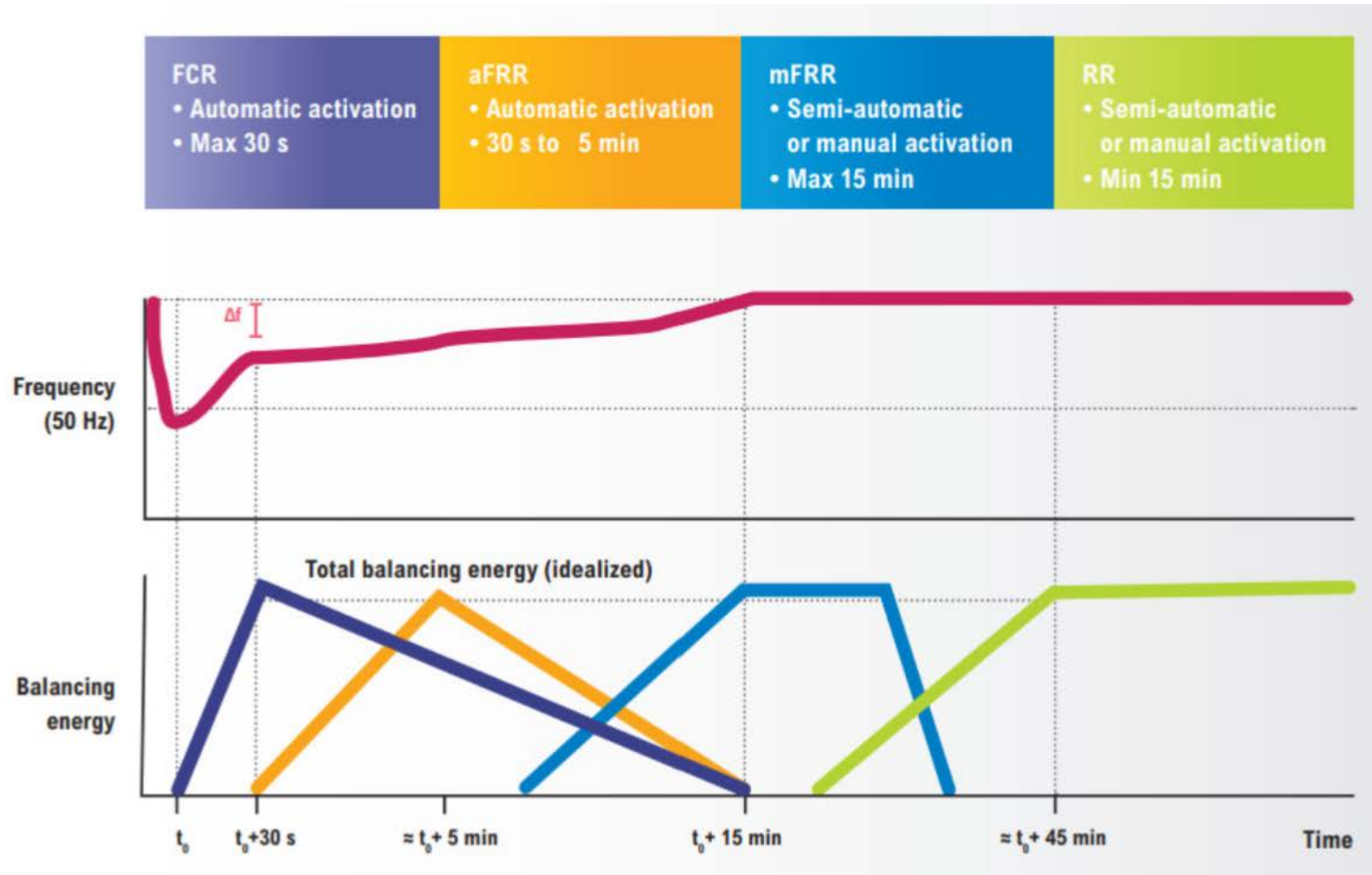
Context – energy transition

Balance between electricity generation and electricity consumption





Context – balancing services

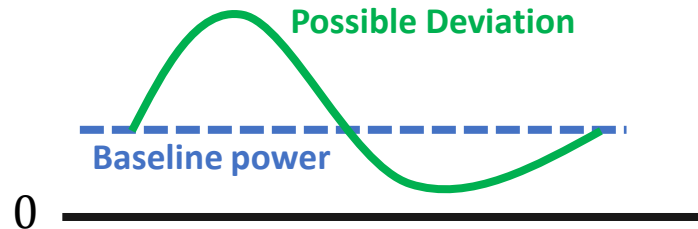
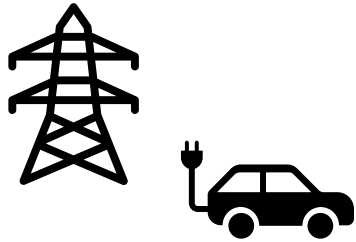




Balancing service via prosumers aggregation



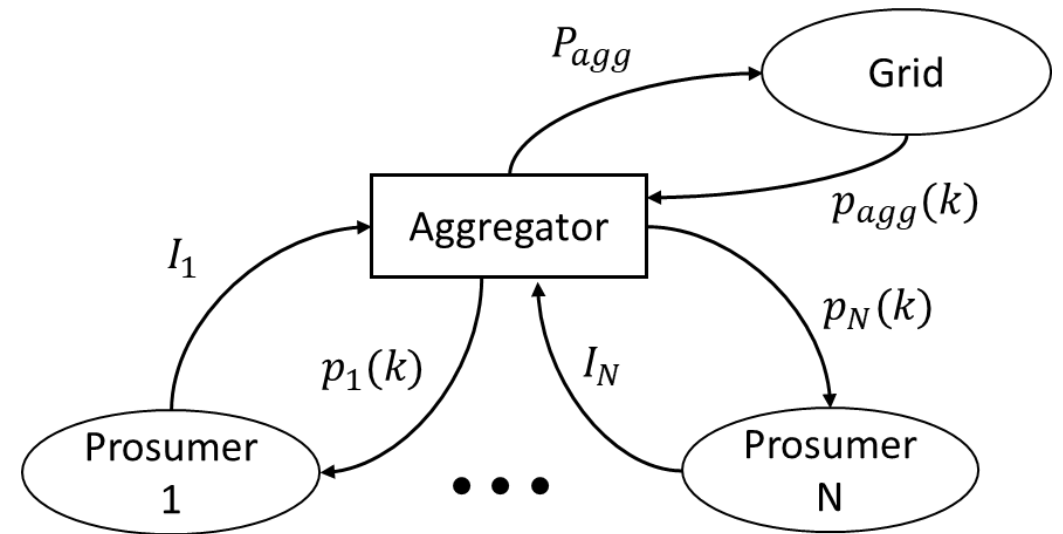
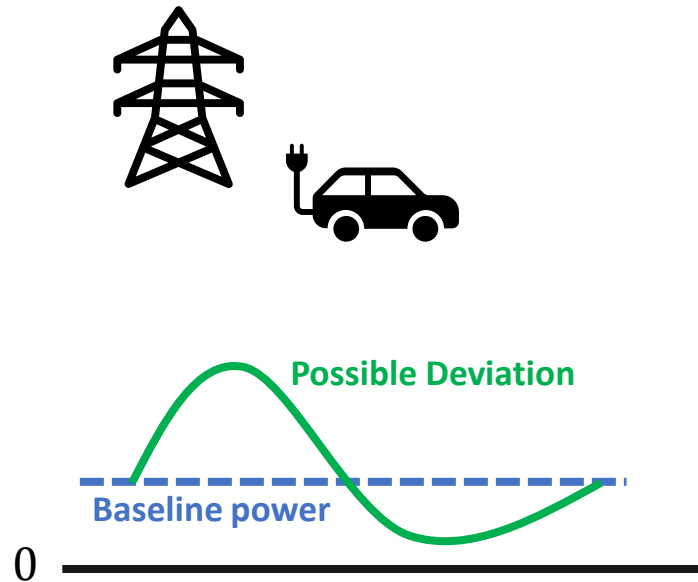
A possible strategy consists of engaging end-users with energy storage, flexible loads, and production capabilities (prosumers) to actively provide balancing services to the grid.





Balancing service via prosumers aggregation

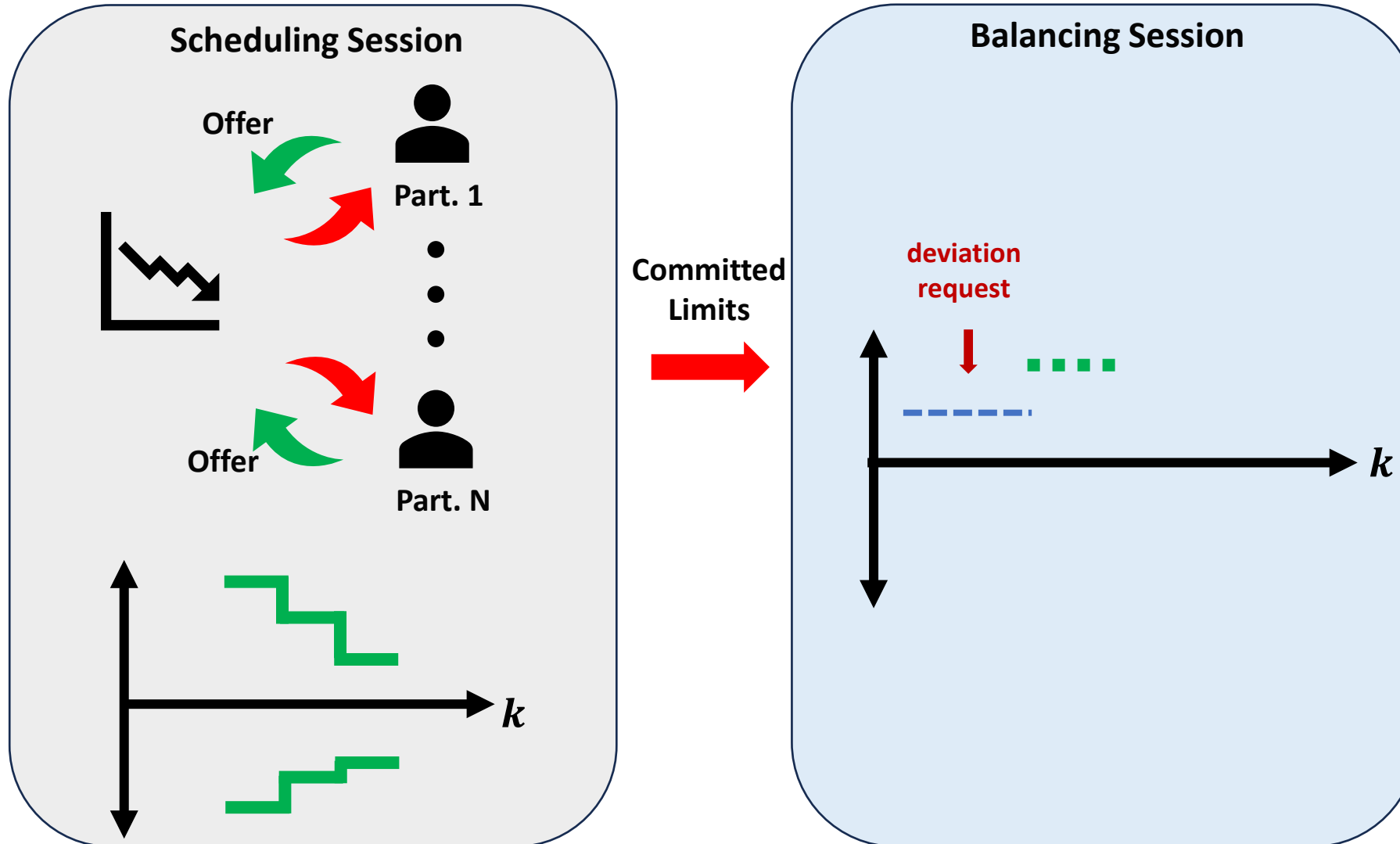
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$p(k)$ is the average power during time slot k



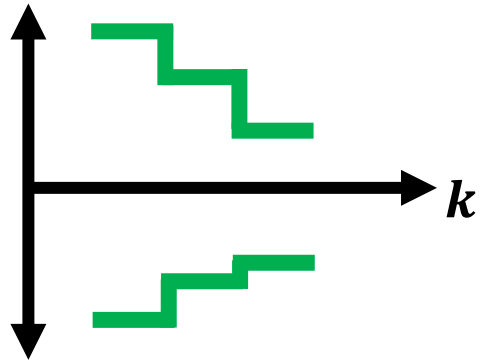
Balancing service via prosumers aggregation





Balancing service via prosumers aggregation

Scheduling Session



Balancing Session



Main challenges for the aggregator:

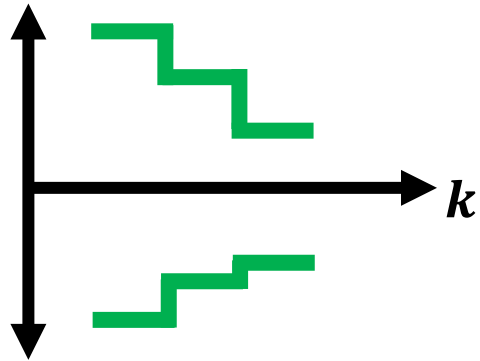
Asses the upper and lower power flexibility limits per time slot, considering:

- prosumers availability
- local constraints
- possible network constraints.



Balancing service via prosumers aggregation

Scheduling Session



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Asses the upper and lower power flexibility limits per time slot, considering:

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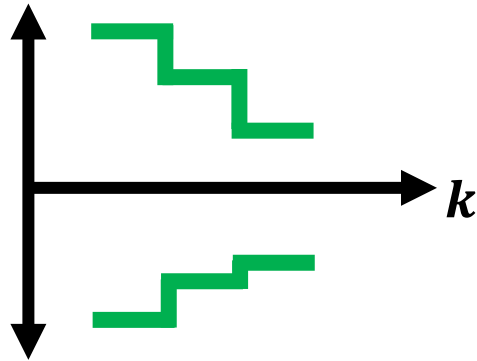
Respond to any admissible request by coordinating the prosumers, considering

- short time for dispatch.



Balancing service via prosumers aggregation

Scheduling Session



Balancing Session



Main challenges for the aggregator:

Asses the upper and lower power flexibility limits per time slot, considering:

- prosumers availability
- local constraints
- possible network constraints.

Respond to any admissible request by coordinating the prosumers, considering

- short time for dispatch.

In both sessions, privacy constraints might be present



Prosumers modeling

$\mathcal{T} = \{1, \dots, M\}$ slot duration τ typically, 15 min

$p(k)$ is the average power during k } $p(k) < 0$ **Provide**
 $p(k) > 0$ **Absorb**

Power Bounds

$$\ell_p(k) \leq p(k) \leq u_p(k)$$

Power Rate Bounds

$$\ell_r(k) \leq p(k) - p(k-1) \leq u_r(k)$$

Energy Dynamics

$$e(k+1) = \zeta e(k) + b_p p(k)$$

Stored Energy Bounds

$$\ell_e(k) \leq e(k) \leq u_e(k)$$

**Different types of devices
can be modelled**



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Stored Energy Bounds

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Power Generator (PG)



$$-P_{max} \leq p(k) \leq 0, \quad P_{max} > 0$$



Prosumers modeling

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Stored Energy Bounds

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Electric Battery (EB)



$$b_p = \tau$$



$$e(k+1) = \zeta e(k) + \tau p(k)$$



Prosumers modeling

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Stored Energy Bounds

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Electric Vehicles (EV)



$$b_p = \tau$$



$$e(k+1) = \zeta e(k) + \tau p(k)$$

By fixing $\ell_e(M) = e_f$



Prosumers modeling

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$p(k)$ is the average power during k } $p(k) < 0$ Provide
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Power Bounds

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Power Rate Bounds

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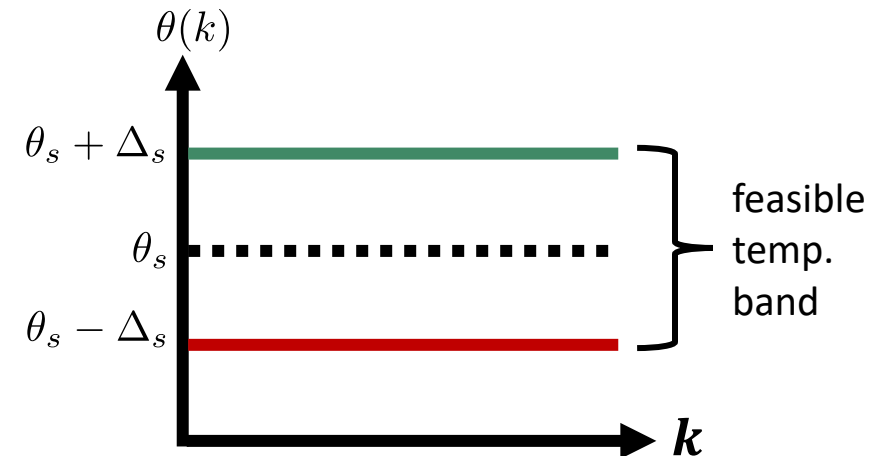
Energy Dynamics

$$e(k + 1) = \zeta e(k) + b_p p(k)$$

Stored Energy Bounds

$$\ell_e(k) \leq e(k) \leq u_e(k)$$

Thermostatically Controlled Load (TCL)





Prosumers modeling

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Power Bounds

$$\ell_p(k) \leq p(k) \leq u_p(k)$$

Power Rate Bounds

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Energy Dynamics

$$e(k+1) = \zeta e(k) + b_p p(k)$$

Stored Energy Bounds

$$\ell_e(k) \leq e(k) \leq u_e(k)$$

Since all constraints are linear and the energy dynamics can be unrolled in terms of the power, they form a convex polytopic set in the power space.

$$\mathcal{P} = \{p \in \mathbb{R}^{|\mathcal{T}|} : Fp \leq h\}$$



Prosumers flexibility



$$e(k+1) = \zeta e(k) + \tau p(k)$$

$$l_e \leq e(k) \leq u_e$$

$$l_p \leq p(k) \leq u_p$$

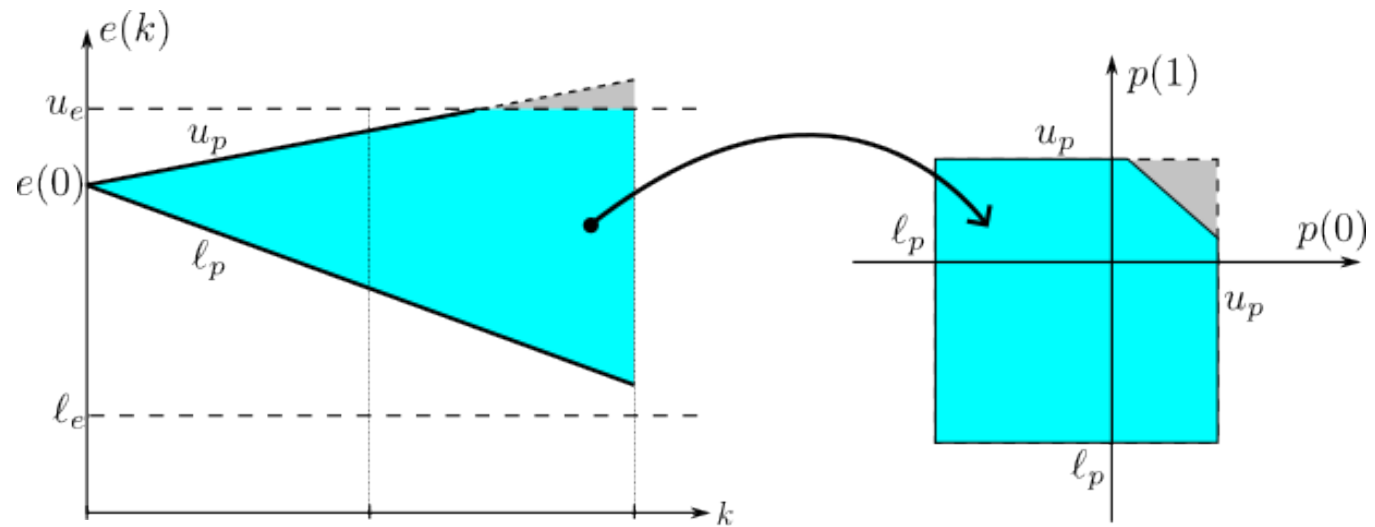


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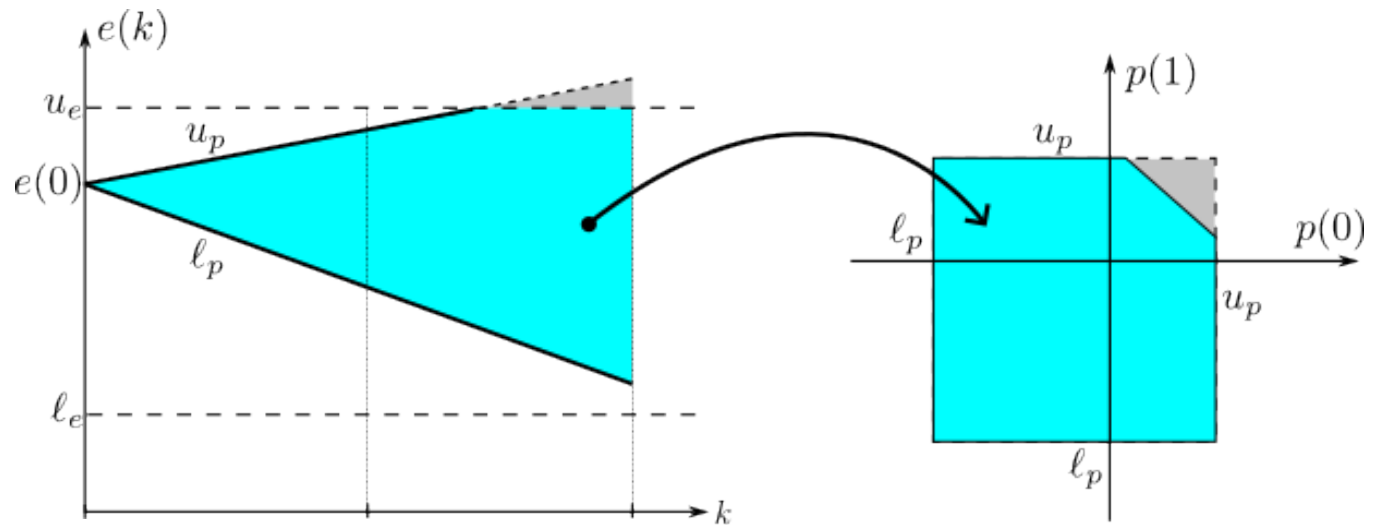


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$$\mathcal{P} = \{p \in \mathbb{R}^{|\mathcal{T}|} : Fp \leq h\}$$

baseline
 $p = \bar{p} + \delta$ → deviation

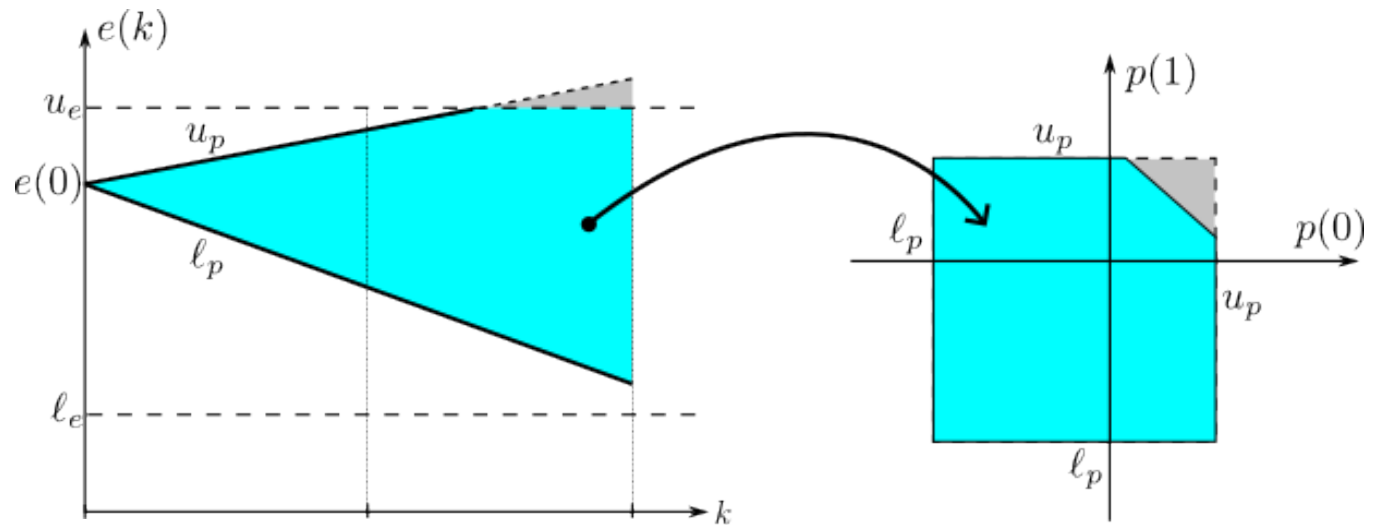


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$$\mathcal{P} = \{p \in \mathbb{R}^{|\mathcal{T}|} : Fp \leq h\}$$

baseline

$$p = \bar{p} + \delta \rightarrow \text{deviation}$$

Prosumer's Flexibility Set

$$\Delta := \{\delta \in \mathbb{R}^{|\mathcal{T}|} : p = \bar{p} + \delta \in \mathcal{P}\}$$

$$:= \{\delta \in \mathbb{R}^{|\mathcal{T}|} : F\delta \leq h - F\bar{p}\}$$



Aggregate flexibility set

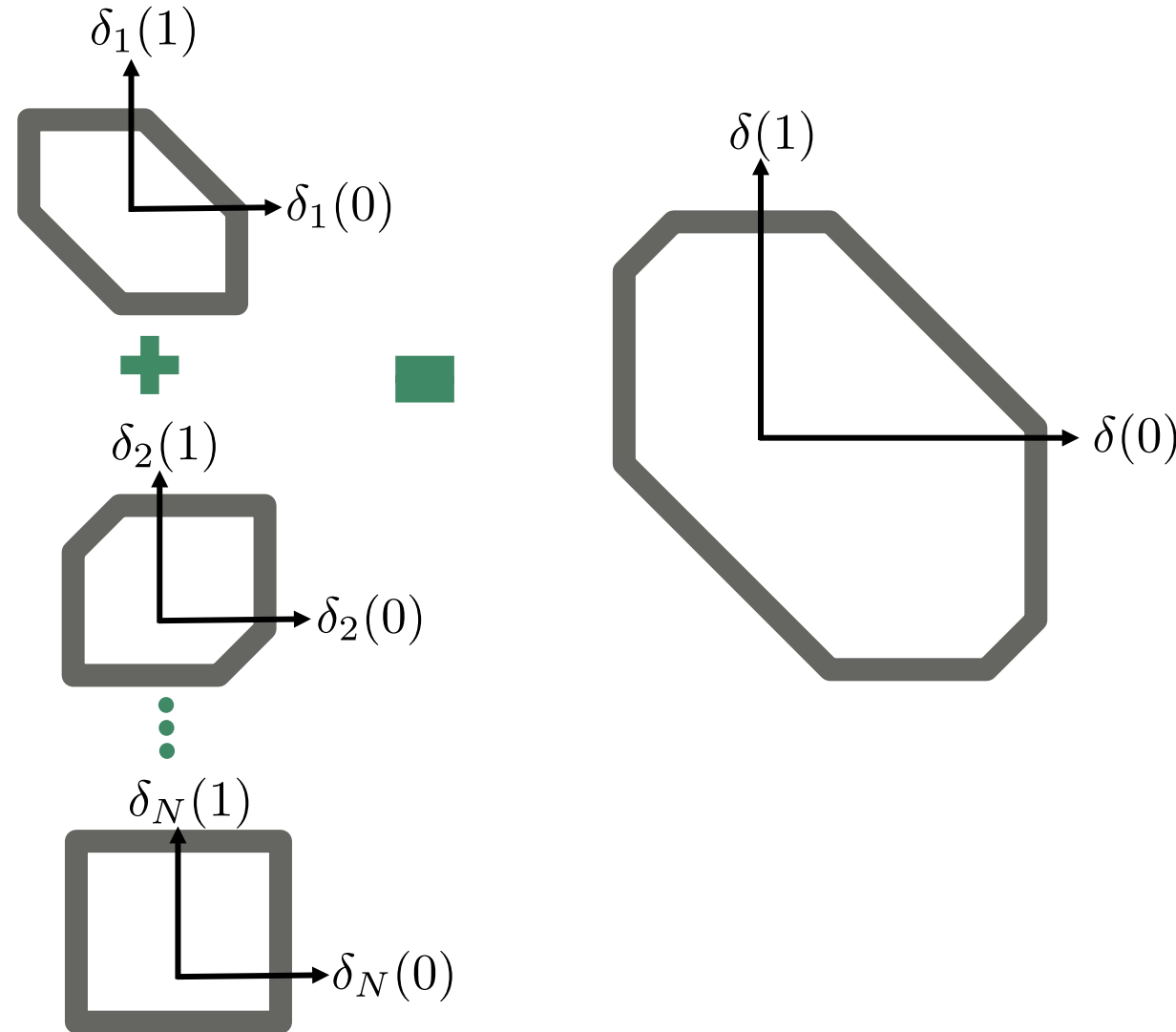
Consider a pool of prosumers indexed by i with flexibility sets:

$$\Delta_i, i \in \mathcal{I}$$

$$\mathcal{I} = \{1, 2, \dots, N\}$$

The aggregate flexibility set is given by:

$$\Delta = \left\{ \delta \in \mathbb{R}^M : \delta = \sum_{i \in \mathcal{I}} \delta_i, \delta_i \in \Delta_i, i \in \mathcal{I} \right\}$$





Aggregate flexibility set

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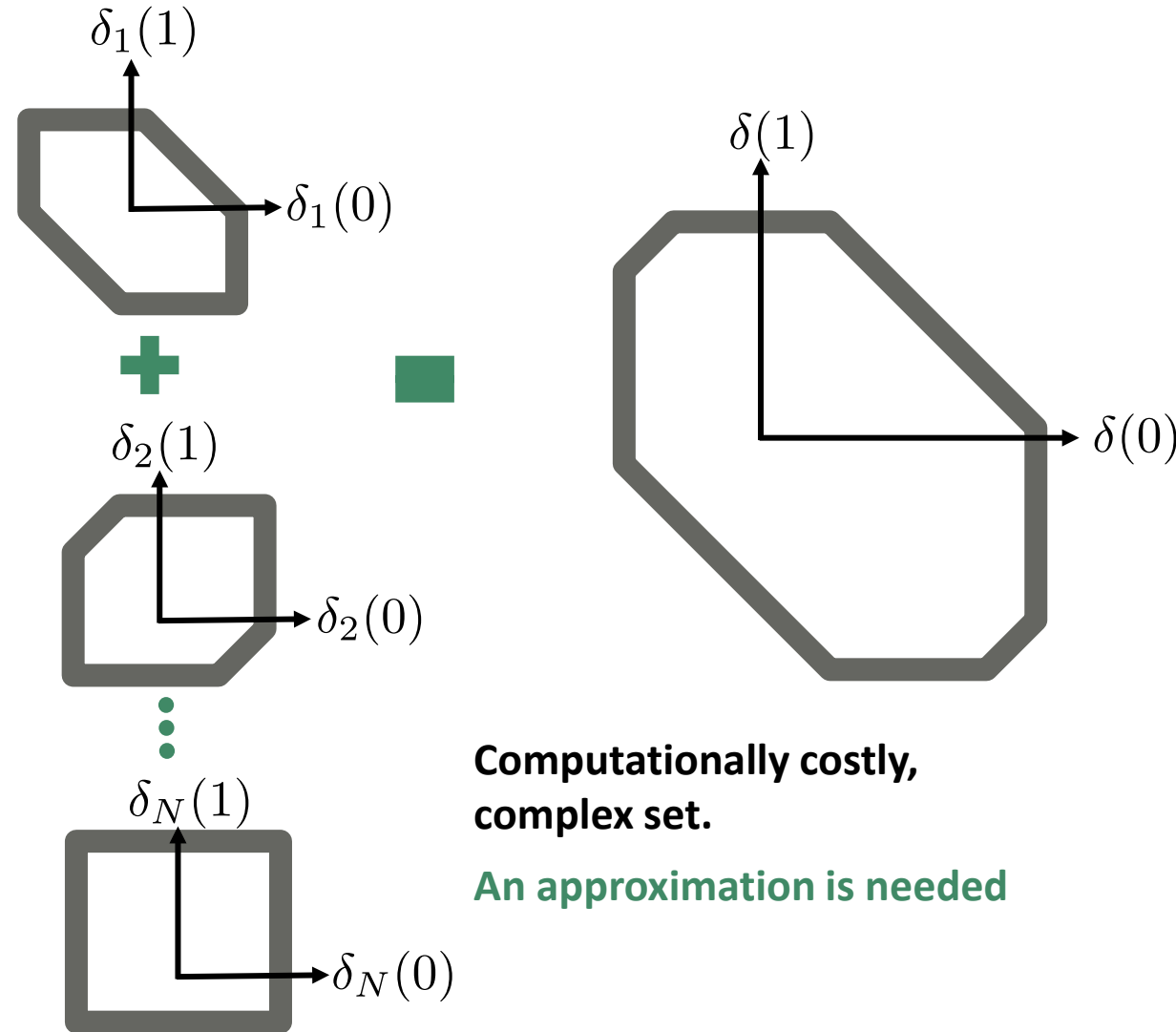
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which is the Minkowski sum

$$\Delta := \Delta_1 \oplus \dots \oplus \Delta_N$$



**Computationally costly,
complex set.**

An approximation is needed



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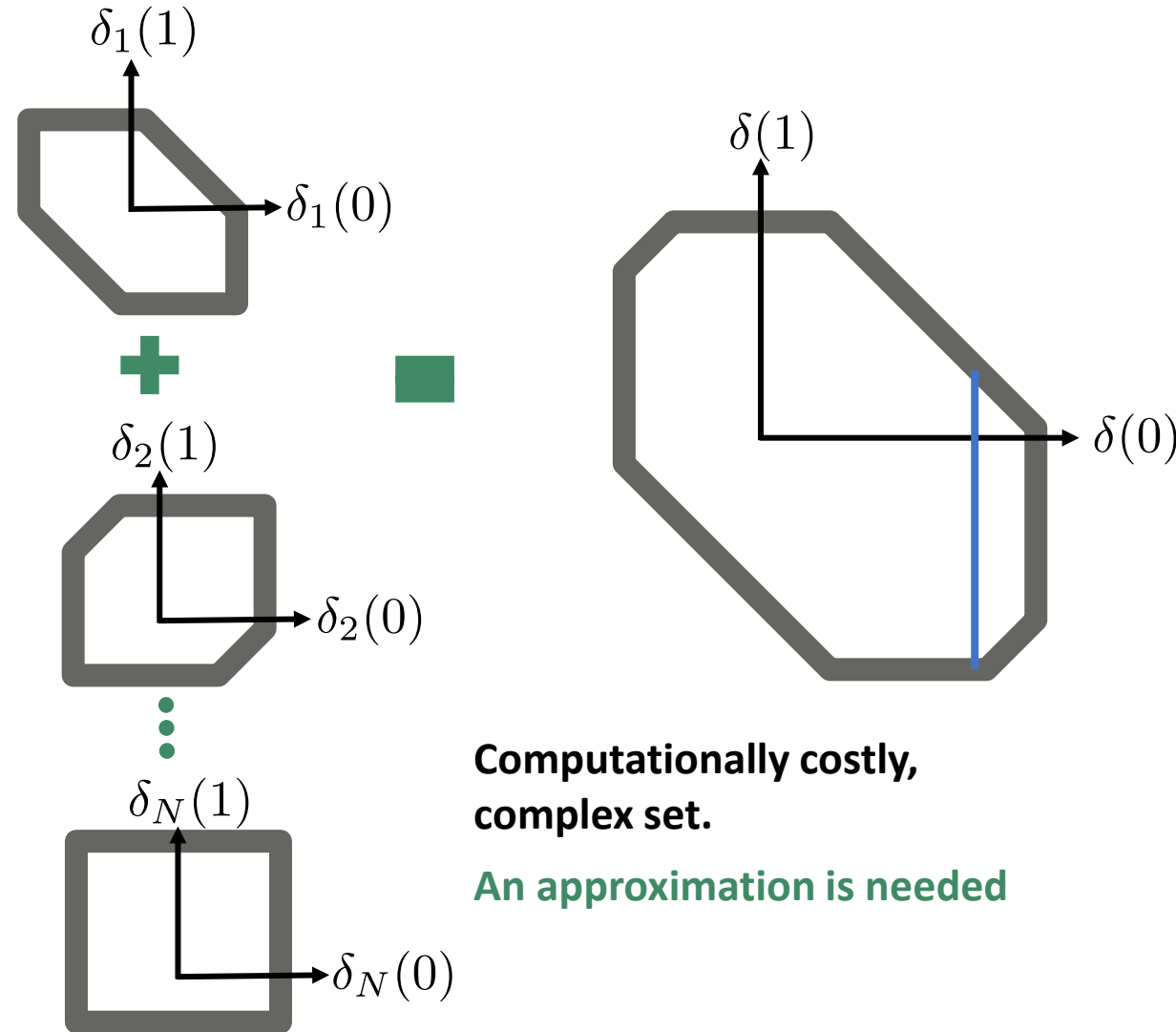
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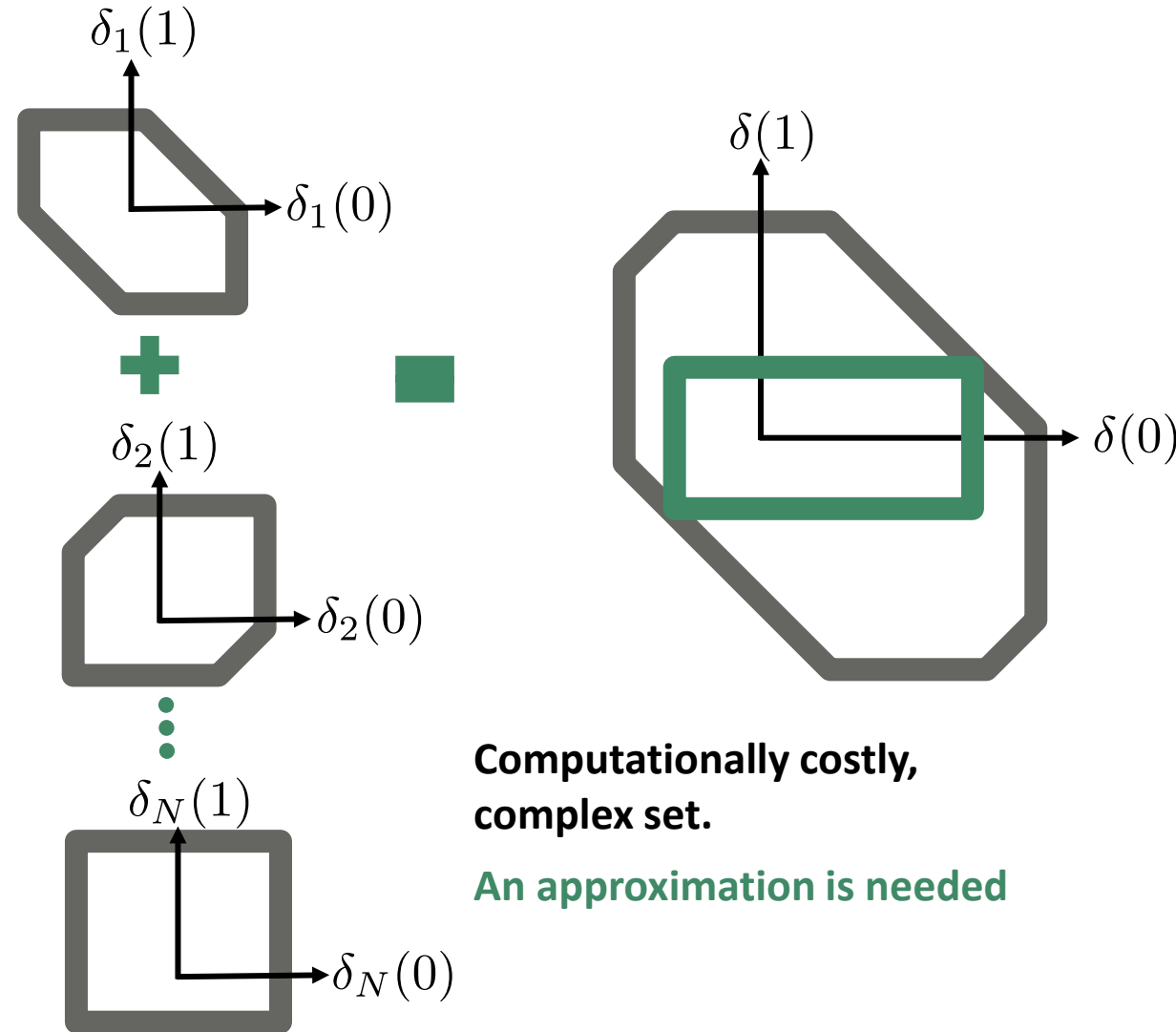
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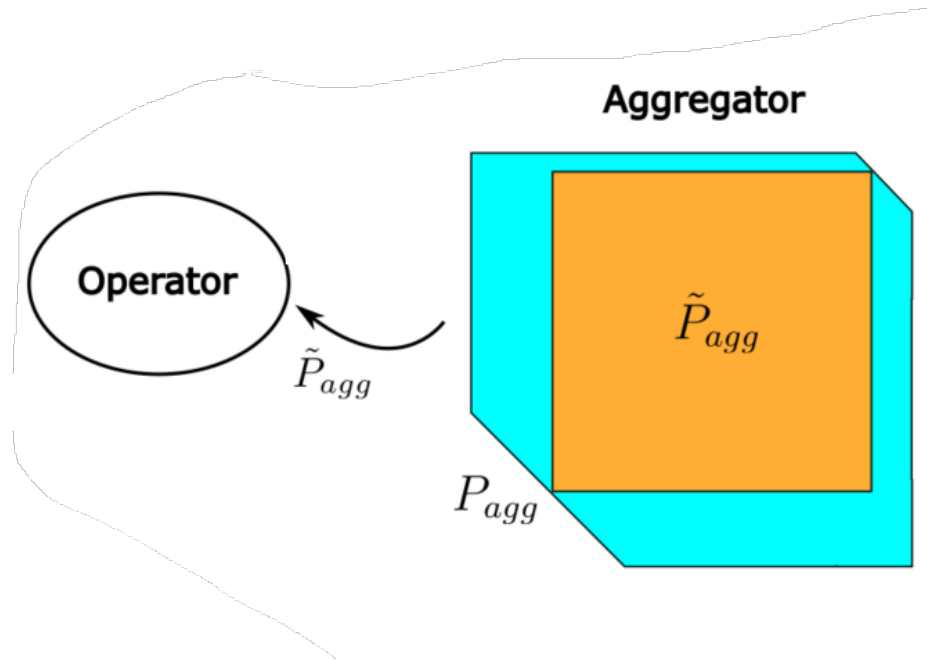


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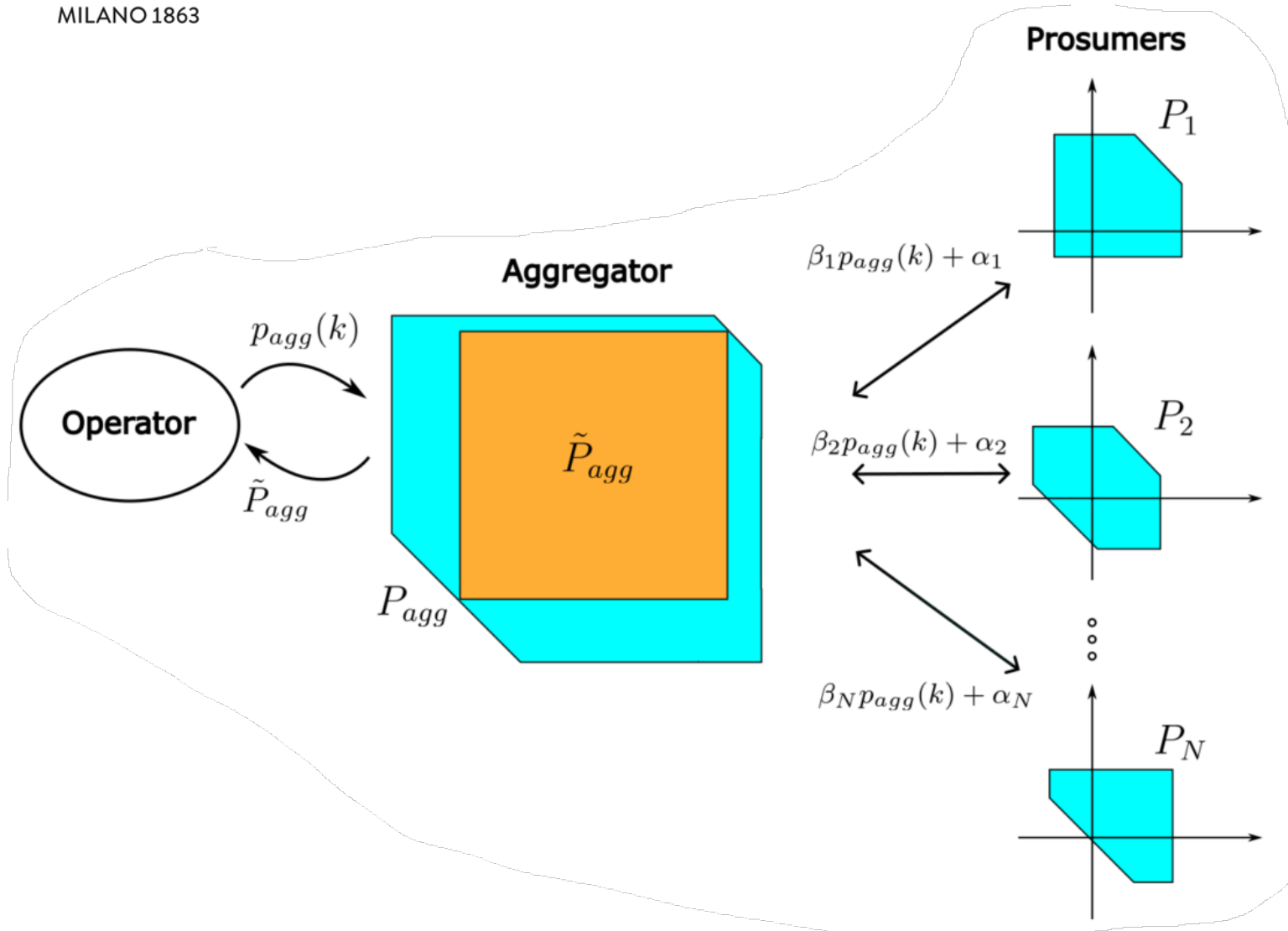


Aggregate



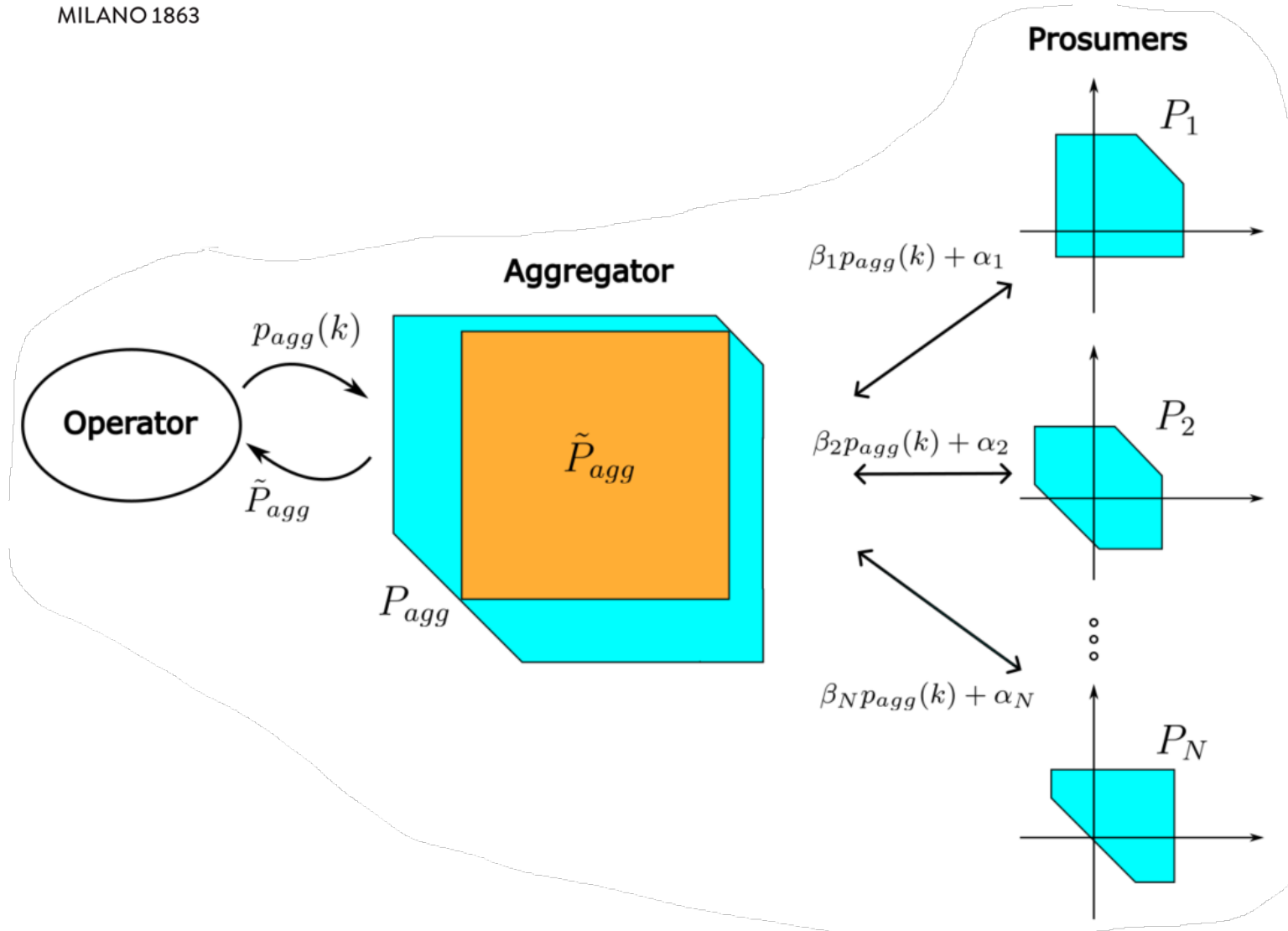


Aggregate & disaggregate





Aggregate & disaggregate



Methods can be divided into:

Flexibility assessment methods **FA**

Two-stage balancing provision methods **2-BP**

One-stage balancing provision methods **1-BP**



Existing methods

| Method | Category | Box-shaped flexibility set | Possible joint baseline optimization | Parallel implementation | Network constraints | Not always available loads | Privacy preservation |
|---|----------|----------------------------|--------------------------------------|-------------------------|---------------------|----------------------------|----------------------|
| Enhanced Sufficient Battery Model | FA | | | | ✓ | | |
| Ellipsoidal-shaped Projection via Linear Rule | FA | | ✓ | | | ✓ | |
| Zonotope-based Approximation | 2-BP | ✓ | ✓ | ✓ | | ✓ | ✓ |
| Ellipsoidal-shaped Projection via ARO | 2-BP | | ✓ | | ✓ | ✓ | |
| Box-shaped Projection via ARO | 2-BP | ✓ | ✓ | | ✓ | ✓ | |
| Battery Homothets Approximation | 1-BP | ✓ | ✓ | ✓ | | | ✓ |
| Cuboid Decomposition with Stage 0 | 1-BP | ✓ | ✓ | ✓ | | | ✓ |
| Cuboid Decomposition with Multiple Stages | 1-BP | | ✓ | ✓ | | | ✓ |
| Homothetic Polytope-shaped Projection via Linear Rule | 1-BP | | ✓ | ✓ | | ✓ | |
| Generalized Battery Model | 1-BP | | | | | | |



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Battery homothets approximation

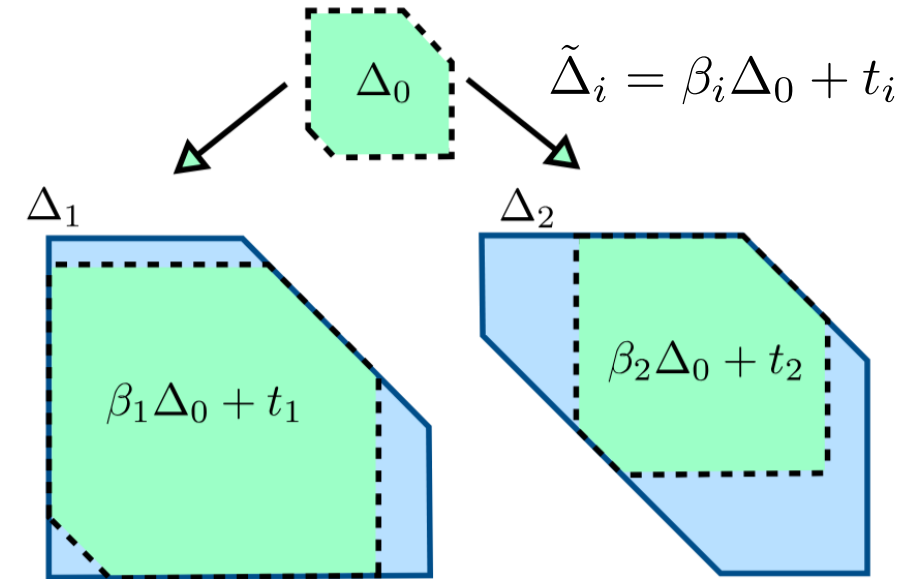
A homothet of Δ_0 is defined as the following affine transformation:

$$\Delta_i = \beta\Delta_0 + t = \{\delta_i \in \mathbb{R}^M : \delta_i = \beta\delta + t, \delta \in \Delta_0\}$$
$$\beta \in \mathbb{R}_+ \quad t \in \mathbb{R}^M$$

If two sets are homothets of the same polytopic set Δ_0 their Minkowski sum is given by:

$$\Delta_i \oplus \Delta_j = (\beta_i + \beta_j)\Delta_0 + (t_i + t_j)$$

Prototype Set (TCL)



Zhao, L., Zhang, W., Hao, H., Kalsi, K. (2017). A Geometric Approach to Aggregate Flexibility Modeling of Thermostatically Controlled Loads. *IEEE Transactions on Power Systems*, 32(6), 4721–4731.



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| Generalized Battery Model | 1-BP | | | | | | |



Main contribution



We propose a flexible and comprehensive **1-BP** method accounting for:

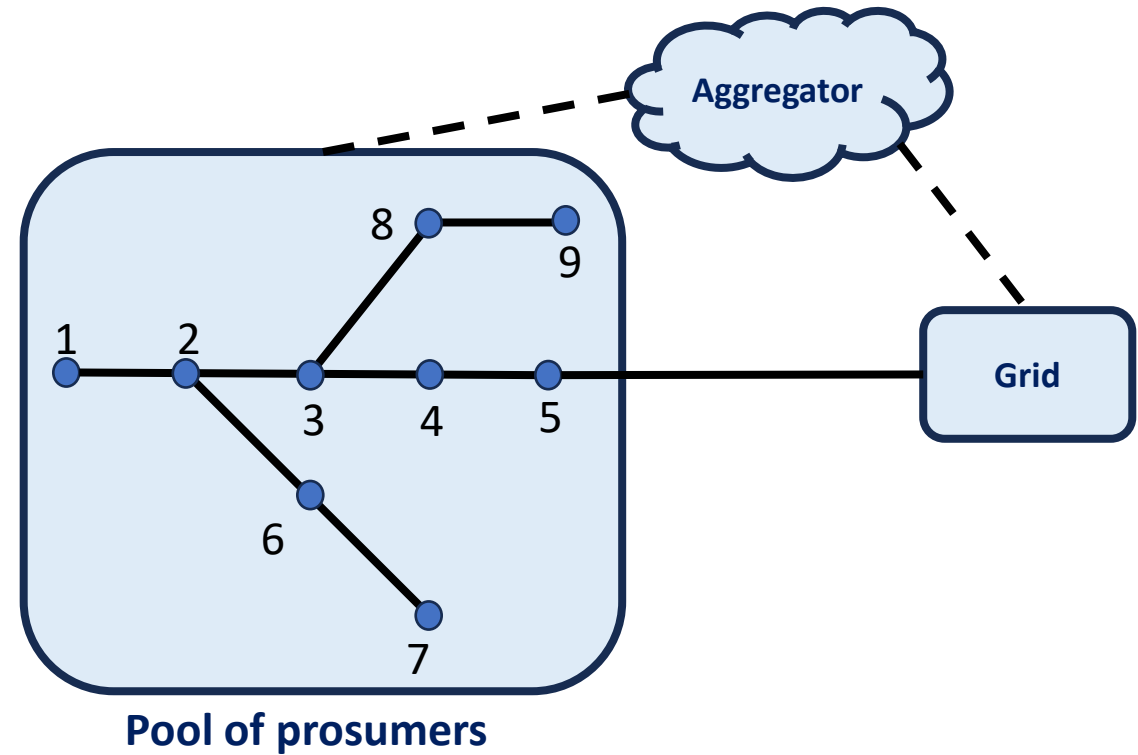
1. Box-shaped flexibility set & disaggregation policy.
2. Joint optimization of the baseline profile.
3. Inclusion of distribution network constraints
4. Possibility of parallelizing the computation while addressing network constraints.
5. Enhancing the aggregation of multiple prosumers by:
 - preserving the privacy of local information.
 - including loads with limited time availability.



Problem formulation

$$i \in \mathcal{I} = \{1, 2, \dots, N\}, \quad \mathcal{T} = \{1, \dots, M\}$$

$$\mathcal{P}_i = \{p_i \in \mathbb{R}^M : F_i p_i \leq h_i\}$$



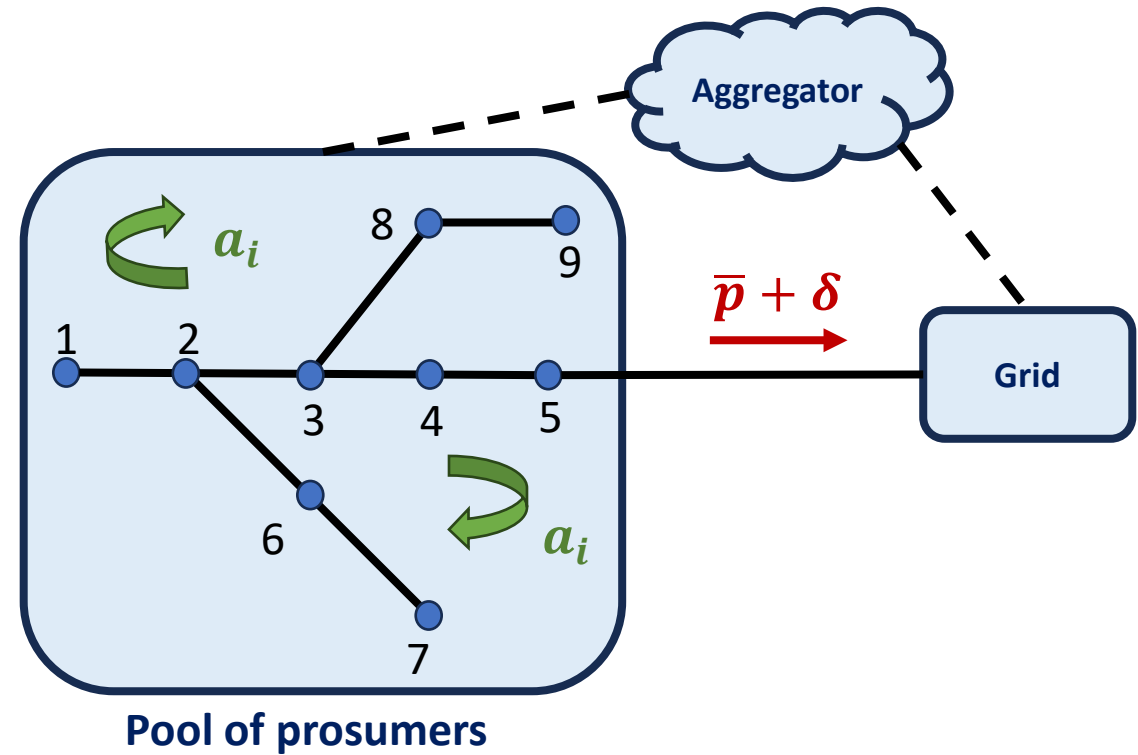


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baseline
 \uparrow
 $p_i = \bar{p}_i + \delta_i \rightarrow$ deviation
 $\bar{p}_i = g_i + a_i \rightarrow$ internal
 \downarrow
 external





Problem formulation

$$i \in \mathcal{I} = \{1, 2, \dots, N\}, \quad \mathcal{T} = \{1, \dots, M\}$$

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baseline

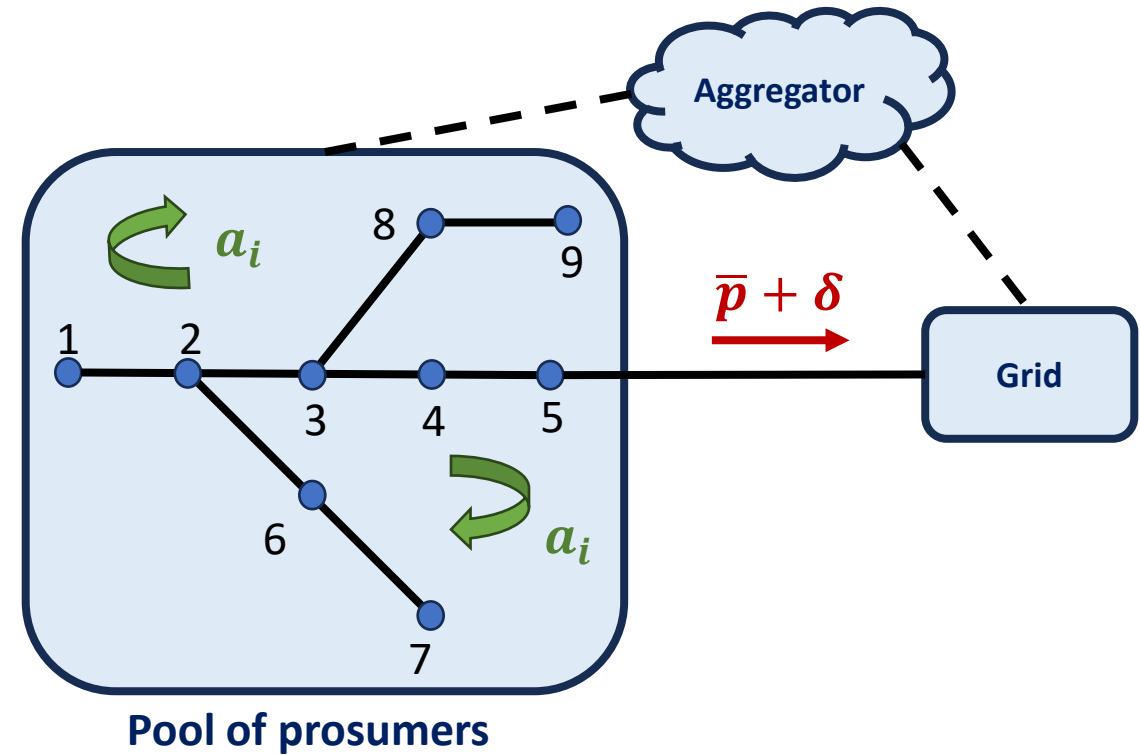
$$p_i = \bar{p}_i + \delta_i \rightarrow \text{deviation}$$

$$\bar{p}_i = g_i + a_i \rightarrow \text{internal}$$

external

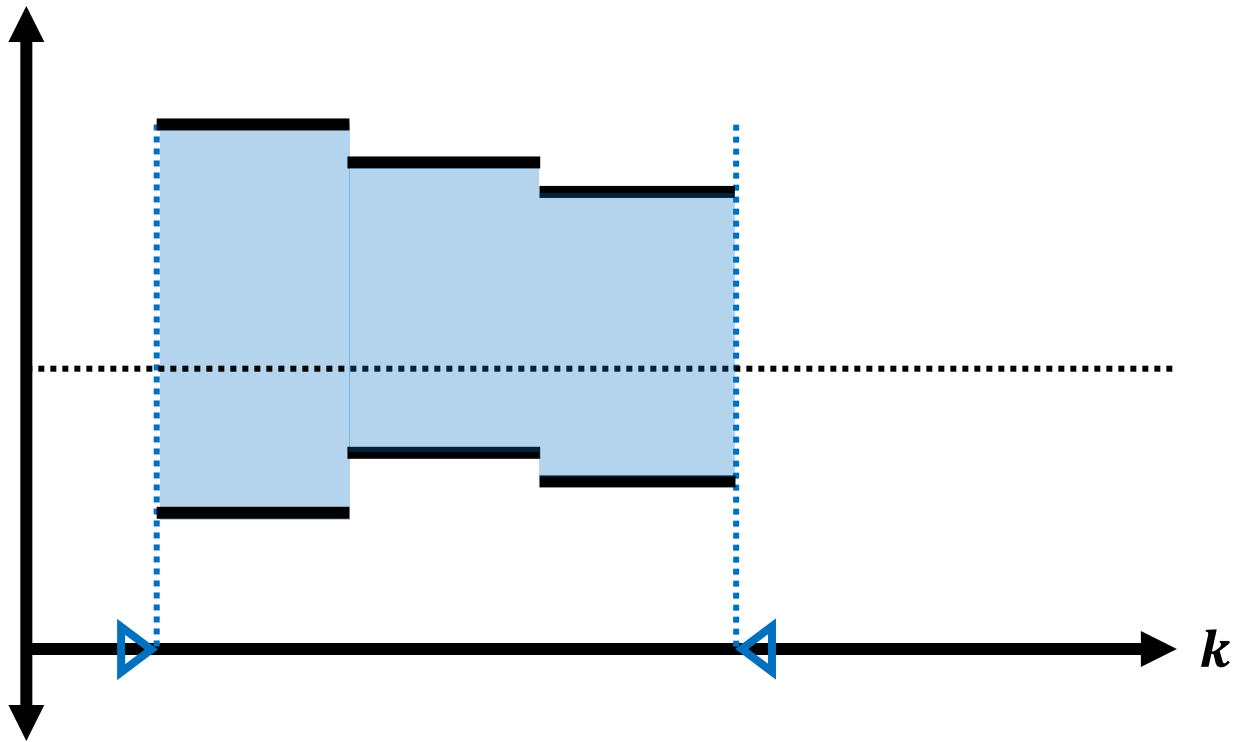
$$\left. \begin{aligned} \sum_{i \in \mathcal{I}} \delta_i &= \delta. \\ \sum_{i \in \mathcal{I}} a_i &= 0 \end{aligned} \right\} \text{Power Balance}$$

$$\sum_{i \in \mathcal{I}} \bar{p}_i = \sum_{i \in \mathcal{I}} g_i = \bar{p}$$





Problem formulation



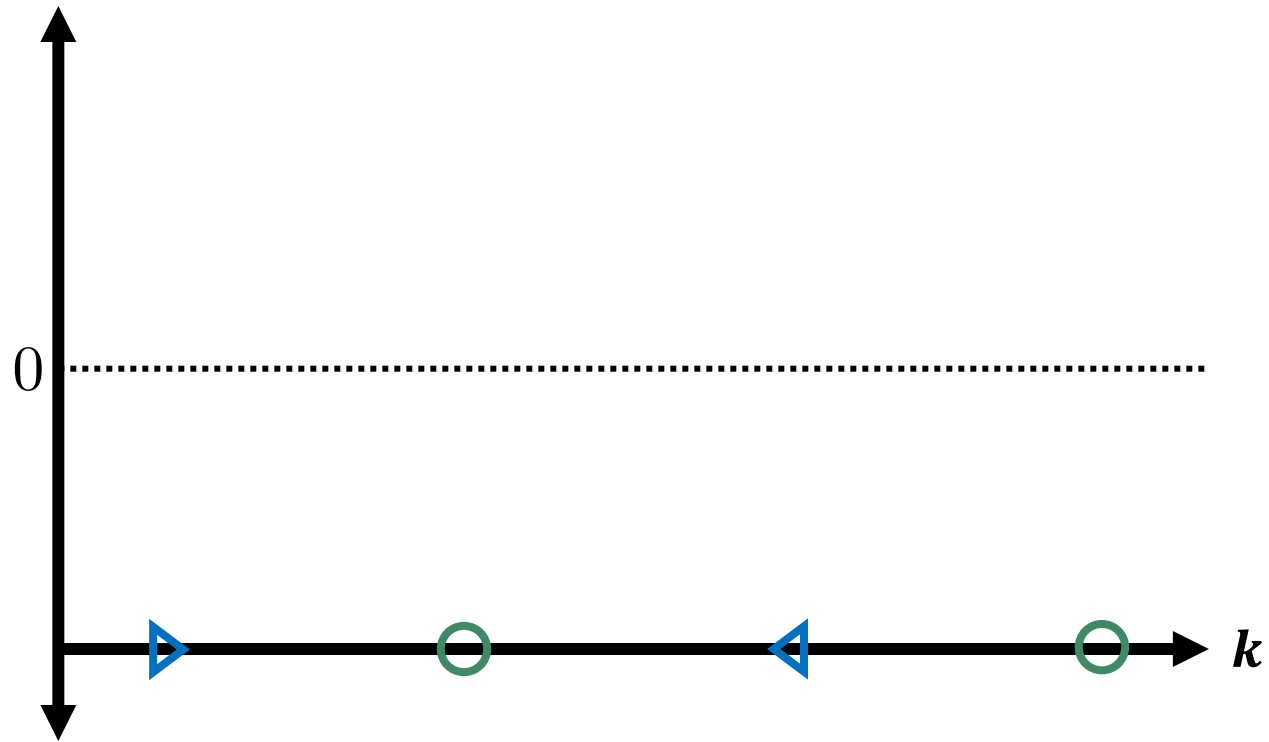
▷ \mathcal{S} : Service Window

$$\mathcal{S} \subseteq \mathcal{T}$$

$$\delta(k) = 0, k \in \mathcal{S}^c = \mathcal{T} \setminus \mathcal{S}$$



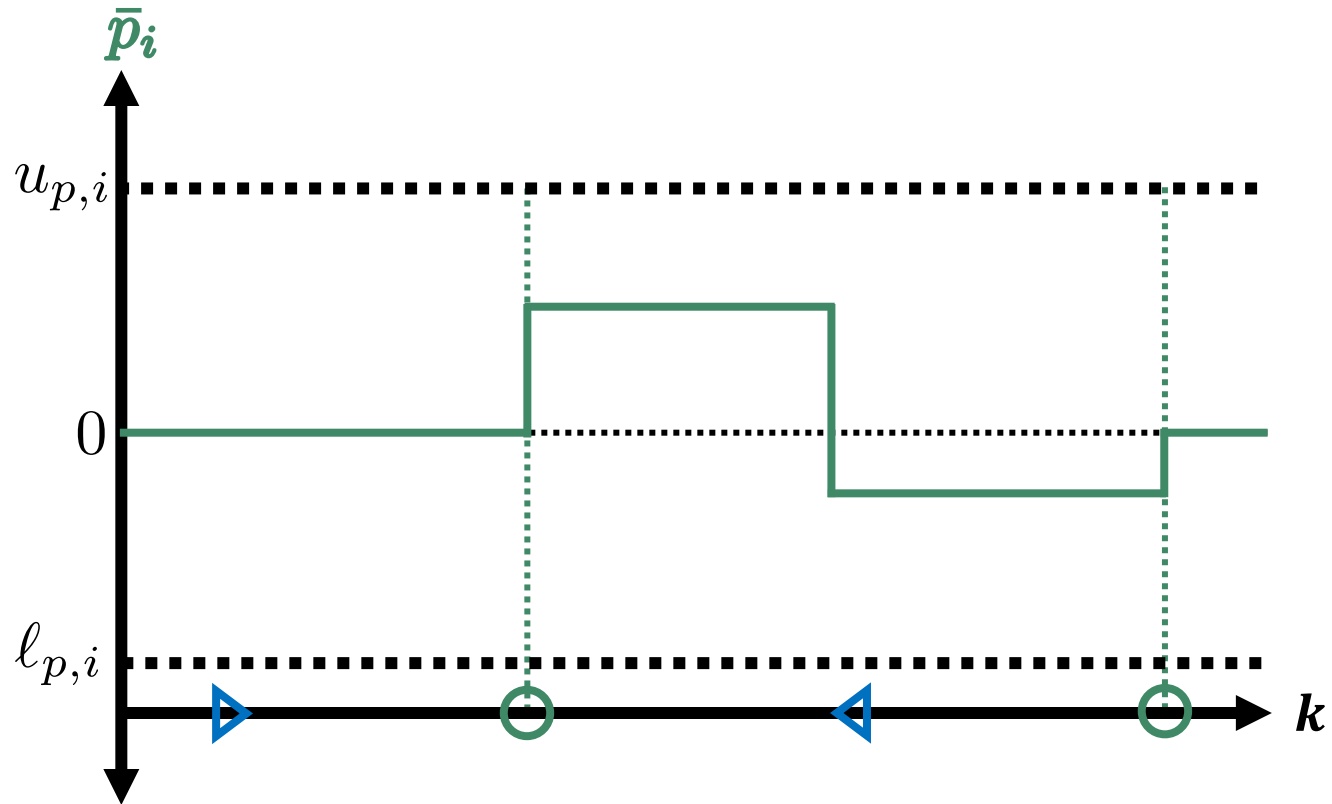
Problem formulation



- \blacktriangleright \mathcal{S} : Service Window
- \bigcirc \mathcal{C}_i : Connection Window



Problem formulation



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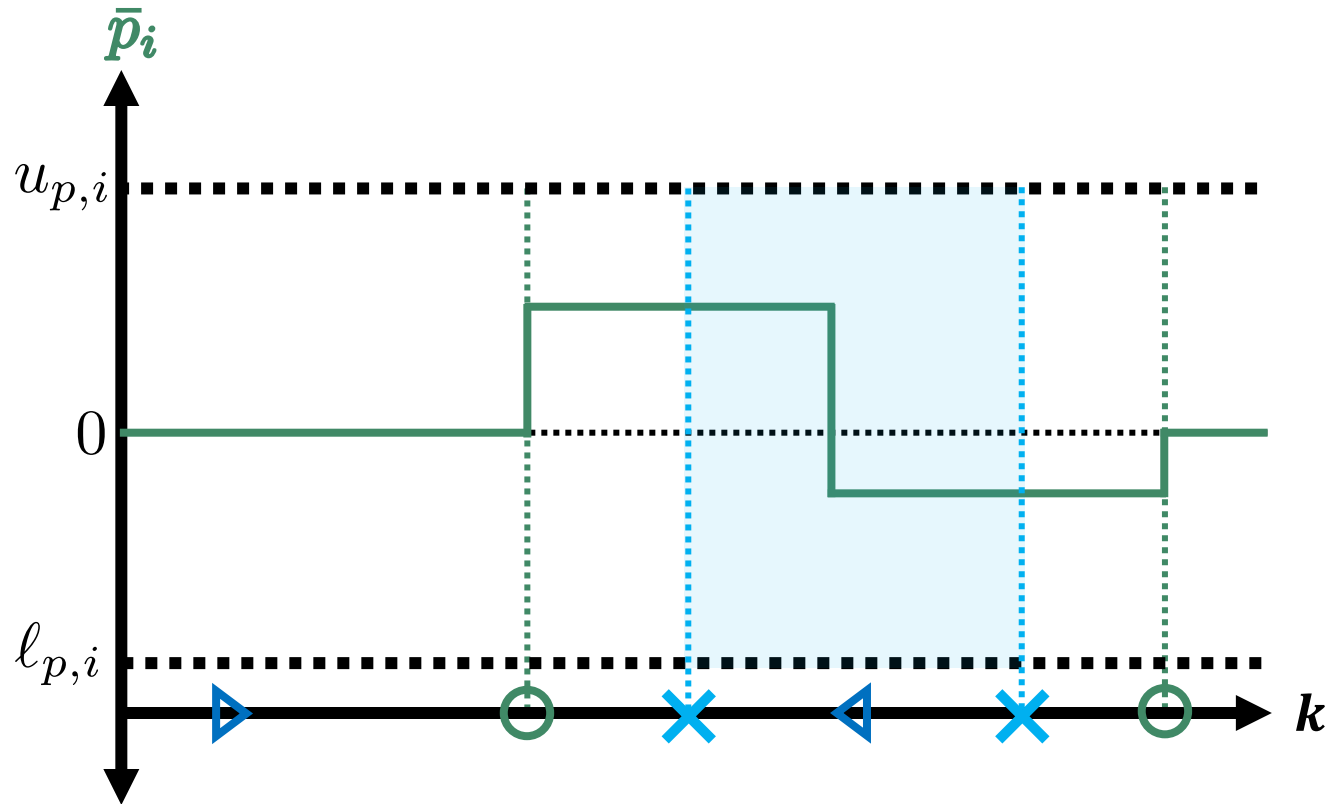
○ \mathcal{C}_i : Connection Window

$$\bar{p}_i = a_i + g_i$$

$$g_i(k) = a_i(k) = 0, \quad k \in \mathcal{C}_i^c = \mathcal{T} \setminus \mathcal{C}_i$$



Problem formulation



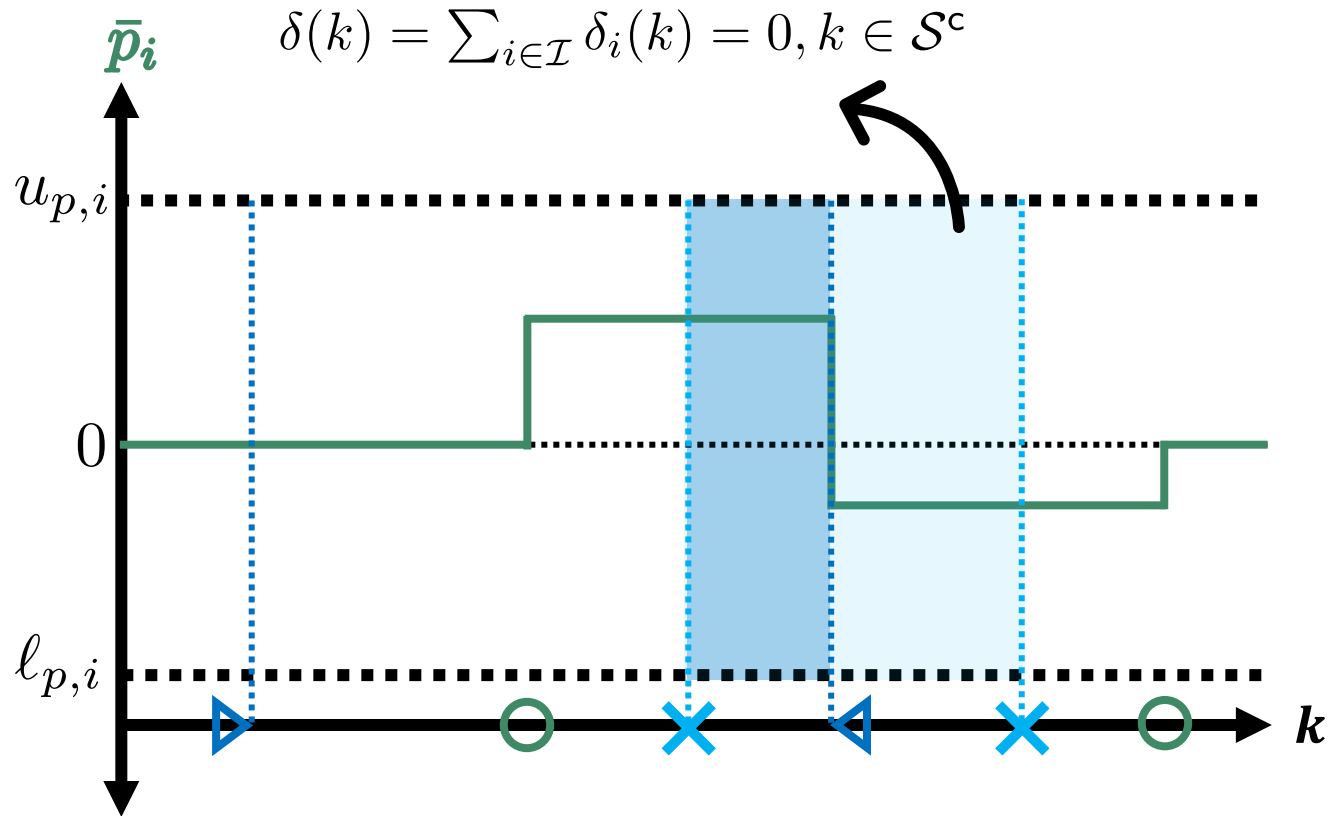
- $\blacktriangleright \mathcal{S}$: Service Window
- $\bigcirc \mathcal{C}_i$: Connection Window
- $\times \mathcal{F}_i$: Flexibility Window

$$\mathcal{F}_i \subseteq \mathcal{C}_i$$

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Problem formulation



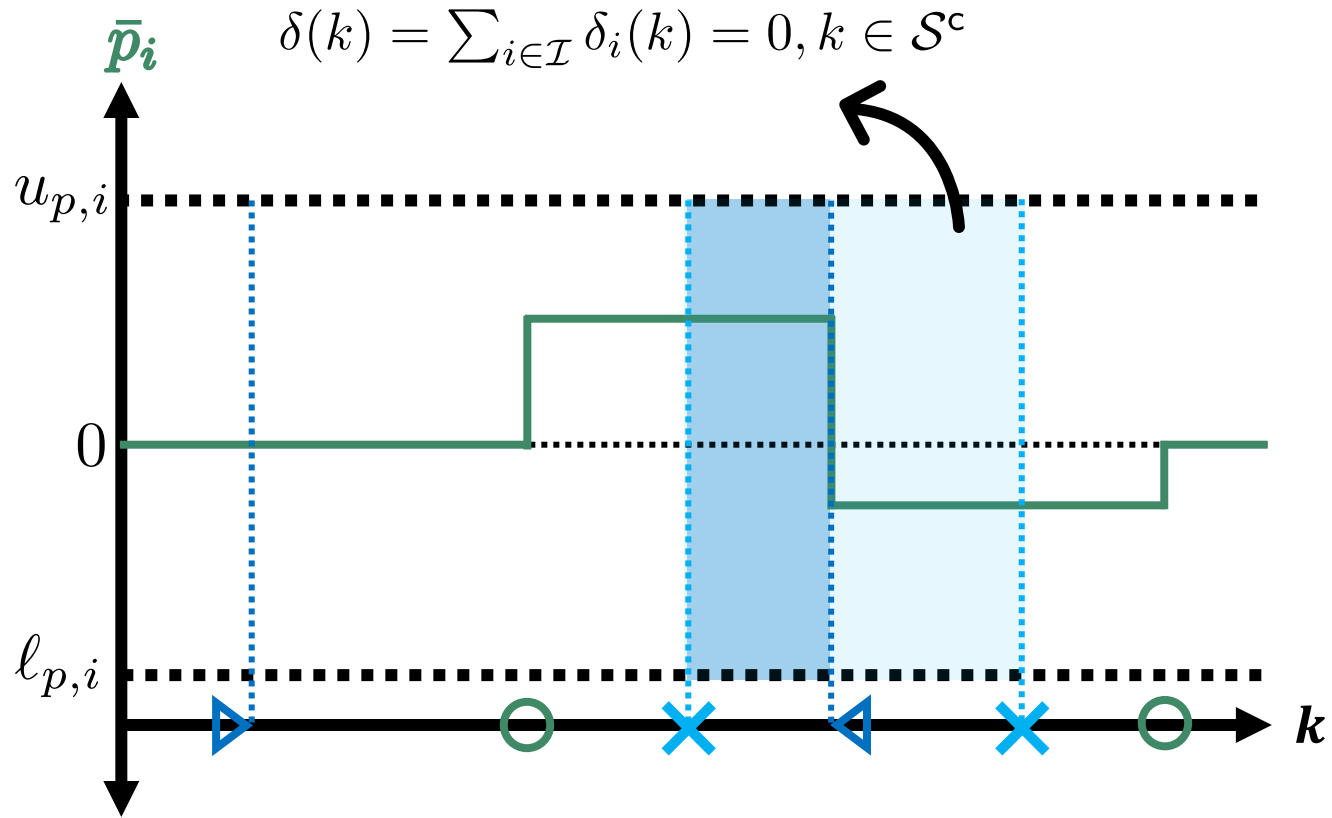
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Problem formulation



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- $\times \mathcal{F}_i$: Flexibility Window

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* for ease of explanation, from now on the time windows are not considered

Flexibility assessment and policy design

We inner approximate the real flexibility Δ using a box:

$$\mathcal{B}_{c,d} = \{\delta \in \mathbb{R}^M : |\delta - c| \leq d\} \subseteq \Delta$$

$$d > 0$$

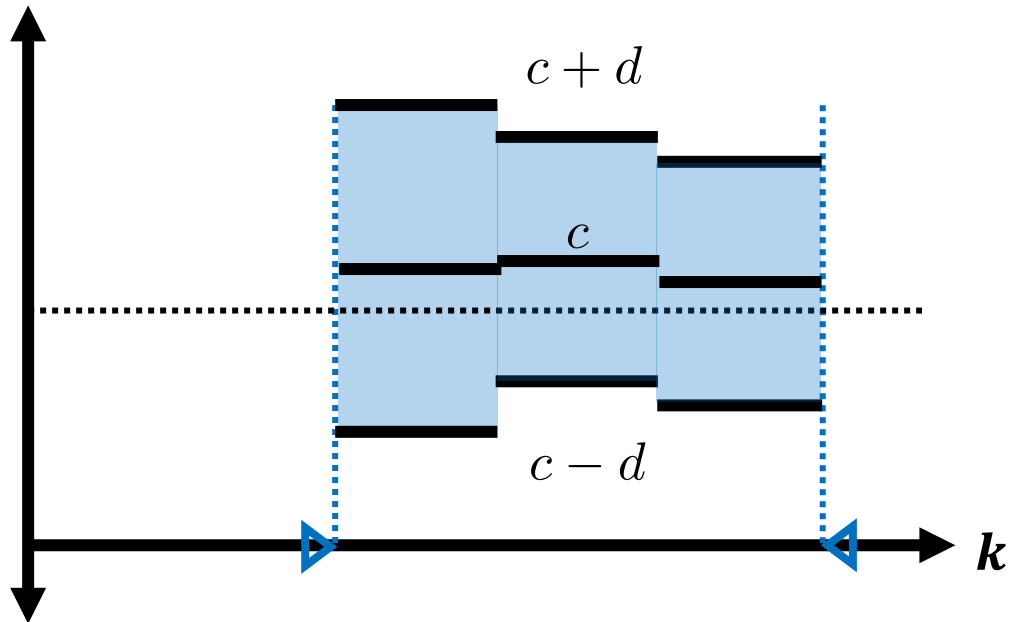


Flexibility assessment and policy design

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$$d > 0$$





Flexibility assessment and policy design



Parametrize the individual deviation as a linear function of the grid request:

$$\delta_i = K_i \delta, \quad K_i \in \mathbb{R}^{M \times M}$$

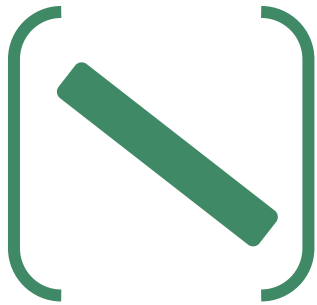
Flexibility assessment and policy design

Parametrize the individual deviation as a linear function of the grid request:

$$\delta_i = K_i \delta, \quad K_i \in \mathbb{R}^{M \times M}$$

The sparsity pattern of K_i accounts for the information structure.

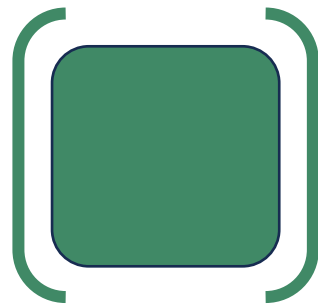
Sparsity pattern of gain matrix K_i



Greedy policy



Reactive Policy



Proactive Policy

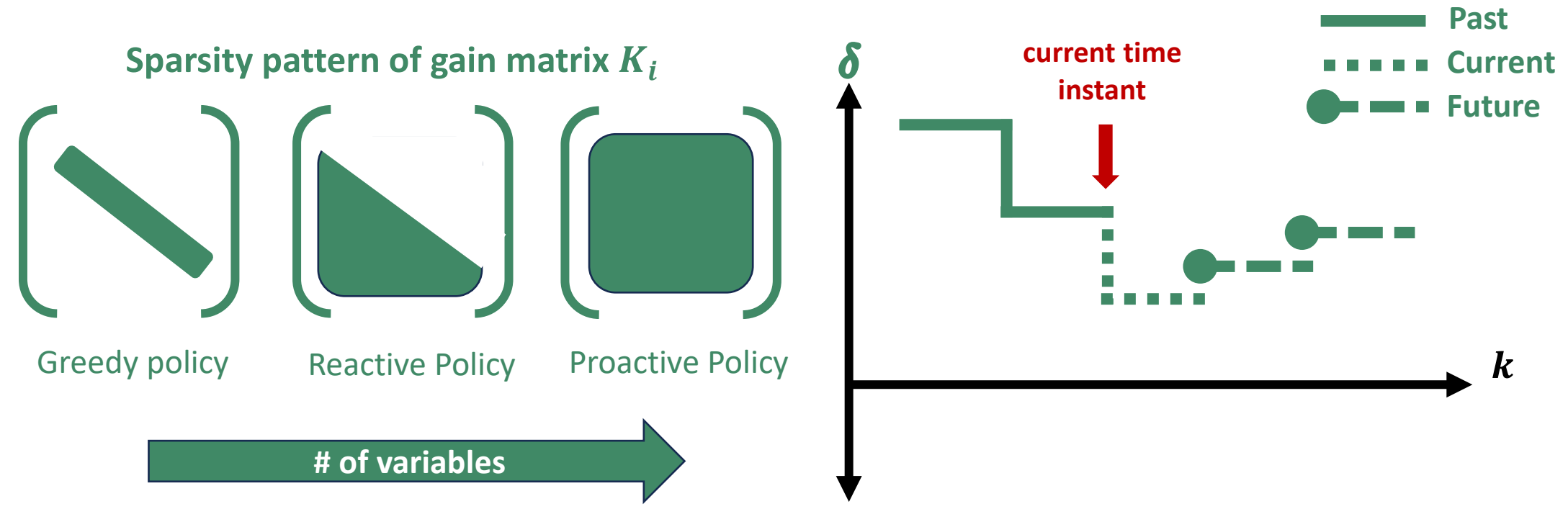


Flexibility assessment and policy design

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Flexibility assessment and policy design



Parametrize the individual deviation as a linear function of the grid request:

$$\delta_i = K_i \delta, \quad K_i \in \mathbb{R}^{M \times M}$$



$$\sum_{i \in \mathcal{I}} \delta_i = \delta = \sum_{i \in \mathcal{I}} K_i \delta$$

$$\sum_{i \in \mathcal{I}} K_i = I$$



Flexibility assessment and policy design



Parametrize the individual deviation as a linear function of the grid request:

$$\delta_i = K_i \delta, \quad K_i \in \mathbb{R}^{M \times M} \quad \sum_{i \in \mathcal{I}} K_i = I$$



Flexibility assessment and policy design



Parametrize the individual deviation as a linear function of the grid request:

$$\delta_i = K_i \delta, \quad K_i \in \mathbb{R}^{M \times M} \quad \sum_{i \in \mathcal{I}} K_i = I$$



$$\begin{aligned} p_i &= \bar{p}_i + K_i \delta \\ &= g_i + a_i + K_i \delta \end{aligned}$$



Flexibility assessment and policy design



Parametrize the individual deviation as a linear function of the grid request:

$$\delta_i = K_i \delta, \quad K_i \in \mathbb{R}^{M \times M} \quad \sum_{i \in \mathcal{I}} K_i = I$$



$$\begin{aligned} p_i &= \bar{p}_i + K_i \delta \\ &= g_i + a_i + K_i \delta \end{aligned}$$

$$\Delta = \left\{ \delta \in \mathbb{R}^M : \delta = \sum_{i \in \mathcal{I}} \delta_i \wedge (\bar{p} + \delta_i \in \mathcal{P}_i, i \in \mathcal{I}) \right\}$$



$$\Delta_K = \left\{ \delta \in \mathbb{R}^M : \delta = \sum_{i \in \mathcal{I}} K_i \delta \wedge (\bar{p}_i + K_i \delta \in \mathcal{P}_i, i \in \mathcal{I}) \right\}$$



Flexibility assessment and policy design



$$\begin{aligned} & \max_{c, d, \{g_i, a_i, K_i\}_{i \in \mathcal{I}}} f(c, d, g_1, \dots, g_N) \\ & \text{subject to: } \sum_{i \in \mathcal{I}} a_i = 0 \\ & \sum_{i \in \mathcal{I}} K_i = I \\ & \mathcal{B}_{c, d} \subseteq \Delta_K \end{aligned}$$

$$\bar{p}_i = g_i + a_i$$

$$\Delta_K = \left\{ \delta \in \mathbb{R}^M : \delta = \sum_{i \in \mathcal{I}} K_i \delta \wedge (\bar{p}_i + K_i \delta \in \mathcal{P}_i, i \in \mathcal{I}) \right\}$$



Flexibility assessment and policy design



$$\begin{aligned} & \max_{c,d,\{g_i,a_i,K_i\}_{i \in \mathcal{I}}} f(c,d,g_1,\dots,g_N) \\ & \text{subject to: } \sum_{i \in \mathcal{I}} a_i = 0 \\ & \quad \sum_{i \in \mathcal{I}} K_i = I \\ & \quad \mathcal{B}_{c,d} \subseteq \Delta_K \end{aligned}$$

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Cost Function

Geometric-based:

$$\log(\text{vol}(\mathcal{B}_{c,d})) = \sum_k \log(2 d(k))$$

$$\sum_k 2 d(k)$$



Flexibility assessment and policy design



$$\begin{aligned} & \max_{c, d, \{g_i, a_i, K_i\}_{i \in \mathcal{I}}} f(c, d, g_1, \dots, g_N) \\ & \text{subject to: } \sum_{i \in \mathcal{I}} a_i = 0 \\ & \quad \sum_{i \in \mathcal{I}} K_i = I \\ & \quad \mathcal{B}_{c, d} \subseteq \Delta_K \end{aligned}$$

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Cost Function

Geometric-based:

$$\log(\text{vol}(\mathcal{B}_{c, d})) = \sum_k \log(2 d(k))$$

$$\sum_k 2 d(k)$$

Revenue-based:

$$\sum_k 2 \rho_k d(k)$$

$$\sum_k \rho_k^+ (c(k) + d(k)) - \rho_k^- (c(k) - d(k))$$

Weighted combination



Flexibility assessment and policy design



$$\begin{aligned} & \max_{c, d, \{g_i, a_i, K_i\}_{i \in \mathcal{I}}} f(c, d, g_1, \dots, g_N) \\ & \text{subject to: } \sum_{i \in \mathcal{I}} a_i = 0 \\ & \quad \sum_{i \in \mathcal{I}} K_i = I \\ & \quad \mathcal{B}_{c, d} \subseteq \Delta_K \end{aligned}$$

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Flexibility assessment and policy design



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$$\mathcal{P}_i = \{p_i \in \mathbb{R}^M : F_i p_i \leq h_i\}$$



Flexibility assessment and policy design

$$\begin{aligned} & \max_{c,d,\{g_i,a_i,K_i\}_{i \in \mathcal{I}}} f(c,d,g_1,\dots,g_N) \\ & \text{subject to: } \sum_{i \in \mathcal{I}} a_i = 0 \\ & \quad \sum_{i \in \mathcal{I}} K_i = I \\ & \quad \mathcal{B}_{c,d} \subseteq \Delta_K \end{aligned}$$

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└──────────▶ Disaggregation feasibility



Flexibility assessment and policy design

$$\begin{aligned} & \max_{c,d,\{g_i,a_i,K_i\}_{i \in \mathcal{I}}} f(c,d,g_1,\dots,g_N) \\ & \text{subject to: } \sum_{i \in \mathcal{I}} a_i = 0 \\ & \quad \sum_{i \in \mathcal{I}} K_i = I \\ & \quad \mathcal{B}_{c,d} \subseteq \Delta_K \end{aligned}$$

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└──────────▶ Disaggregation feasibility



Flexibility assessment and policy design



By the following change of variable:

$$\gamma_i = a_i + K_i c$$

$$G_i = K_i \text{diag}(d)$$



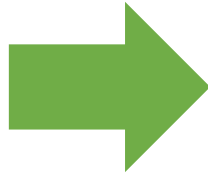
Flexibility assessment and policy design



By the following change of variable:

$$\gamma_i = a_i + K_i c$$

$$G_i = K_i \text{diag}(d)$$



$$\max_{c, d, \{g_i, \gamma_i, G_i\}_{i \in \mathcal{I}}}$$

$$f(c, d, g_1, \dots, g_N)$$

subject to:

$$c = \sum_{i \in \mathcal{I}} \gamma_i$$

$$\text{diag}(d) = \sum_{i \in \mathcal{I}} G_i$$

$$F_i(g_i + \gamma_i) + |F_i G_i| \mathbf{1}_M \leq h_i \quad i \in \mathcal{I}$$



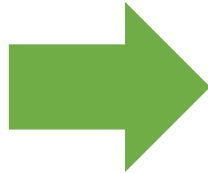
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$$\text{diag}(d) = \sum_{i \in \mathcal{I}} G_i$$

$$F_i(g_i + \gamma_i) + |F_i G_i| \mathbf{1}_M \leq h_i \quad i \in \mathcal{I}$$

if f is convex, the resulting problem is convex



Constraint-coupled structure



$$\max_{c, d, \bar{p}, \{\gamma_i, G_i, g_i\}_{i \in \mathcal{I}}} f_{N+1}(c, d, \bar{p}) + \sum_{i=1}^N f_i(g_i)$$

subject to: **1. Coupling:**

$$c = \sum_{i \in \mathcal{I}} \gamma_i, \quad \text{diag}(d) = \sum_{i \in \mathcal{I}} G_i, \quad \bar{p} = \sum_{i \in \mathcal{I}} g_i,$$

2. Aggregator ($i = N + 1$):

$$d > 0,$$

3. Prosumers:

$$F_i(g_i + \gamma_i) + |F_i G_i| 1_M \leq h_i, \quad i \in \mathcal{I}.$$



Constraint-coupled structure



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$$F_i(g_i + \gamma_i) + |F_i G_i| 1_M \leq h_i, \quad i \in \mathcal{I}.$$

local decision variables $x_i = (G_i, \gamma_i, g_i) \quad i = 1, \dots, N, \quad x_{N+1} = (d, c, \bar{p})$



Constraint-coupled structure



$$\max_{c, d, \bar{p}, \{\gamma_i, G_i, g_i\}_{i \in \mathcal{I}}} f_{N+1}(c, d, \bar{p}) + \sum_{i=1}^N f_i(g_i)$$

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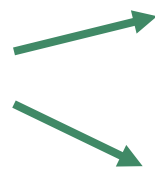
2. Aggregator ($i = N + 1$):

$$d > 0,$$

3. Prosumers:

$$F_i(g_i + \gamma_i) + |F_i G_i| 1_M \leq h_i, \quad i \in \mathcal{I}.$$

local constraints \mathcal{X}_i



local decision variables

$$x_i = (G_i, \gamma_i, g_i) \quad i = 1, \dots, N, \quad x_{N+1} = (d, c, \bar{p})$$



Constraint-coupled structure

separable cost

$$\max_{c, d, \bar{p}, \{\gamma_i, G_i, g_i\}_{i \in \mathcal{I}}} f_{N+1}(c, d, \bar{p}) + \sum_{i=1}^N f_i(g_i)$$

subject to: **1. Coupling:**

$$c = \sum_{i \in \mathcal{I}} \gamma_i, \quad \text{diag}(d) = \sum_{i \in \mathcal{I}} G_i, \quad \bar{p} = \sum_{i \in \mathcal{I}} g_i,$$

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$$F_i(g_i + \gamma_i) + |F_i G_i| 1_M \leq h_i, \quad i \in \mathcal{I}.$$

local constraints \mathcal{X}_i

local decision variables

$$x_i = (G_i, \gamma_i, g_i) \quad i = 1, \dots, N, \quad x_{N+1} = (d, c, \bar{p})$$



Constraint-coupled structure



$$\begin{aligned} & \min_{\{x_i\}_{i=1}^{N+1}} \sum_{i=1}^{N+1} f_i(x_i) \\ \text{subject to: } & \sum_{i=1}^{N+1} A_i x_i = b, \quad b \in \mathbb{R}^{n_c}, \quad A_i \in \mathbb{R}^{n_c \times n_{a,i}}, \\ & x_i \in \mathcal{X}_i, \quad \forall i = 1, \dots, N + 1. \end{aligned}$$



Constraint-coupled structure

$$\begin{aligned} & \min_{\{x_i\}_{i=1}^{N+1}} \sum_{i=1}^{N+1} f_i(x_i) \\ & \text{subject to: } \sum_{i=1}^{N+1} A_i x_i = b, \quad b \in \mathbb{R}^{n_c}, \quad A_i \in \mathbb{R}^{n_c \times n_{a,i}}, \\ & \quad \quad \quad x_i \in \mathcal{X}_i, \quad \forall i = 1, \dots, N + 1. \end{aligned}$$

$\left\{ \begin{array}{l} \sum_{i=1}^{N+1} A_i x_i = \begin{bmatrix} \sum_{i \in \mathcal{I}} \gamma_i - c \\ \sum_{i \in \mathcal{I}} G_i - \text{diag}(d) \\ \sum_{i \in \mathcal{I}} g_i - \bar{p} \end{bmatrix} \\ b = 0 \end{array} \right.$



ADMM algorithm



1: **Initialization:**

2: $x_{i,0} \in \mathcal{X}_i, i = 1, \dots, N + 1.$

3: $z_0 = \frac{1}{N+1} (\sum_{i=1}^{N+1} A_i x_0 - b)$

4: $\lambda_0 \in \mathbb{R}^{n_c}$

5: **Repeat until convergence:**

6: $x_{i,s+1} \in \arg \min_{x_i \in \mathcal{X}_i} \left\{ f_i(x_i) + \lambda_s^\top A_i x_i + \frac{\alpha}{2} \|A_i x_i - A_i x_{i,s} + z_s\|^2 \right\}$

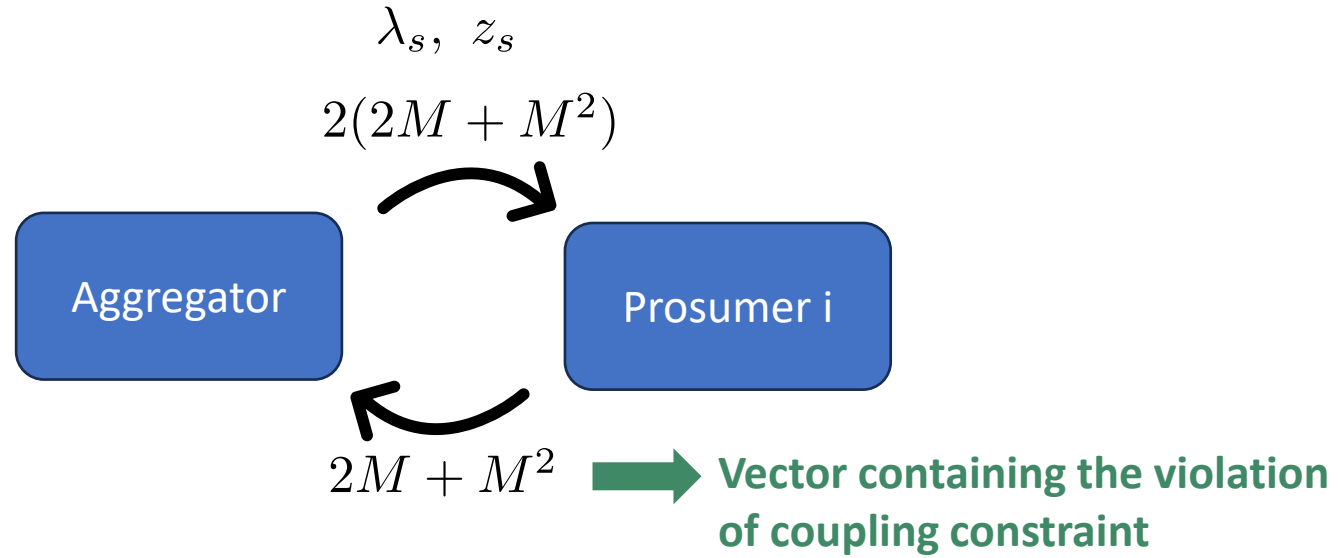
7: $z_{s+1} = \frac{1}{N+1} (\sum_{i=1}^{N+1} A_i x_{i,s+1} - b)$

8: $\lambda_{s+1} = \lambda_s + \alpha z_{s+1}$

9: $s \leftarrow s + 1$



Communication effort





Memory requirements



$$\max_{c, d, \{g_i, \gamma_i, G_i\}_{i \in \mathcal{I}}} f(c, d, g_1, \dots, g_N)$$

subject to:

$$c = \sum_{i \in \mathcal{I}} \gamma_i$$

$$\text{diag}(d) = \sum_{i \in \mathcal{I}} G_i$$

$$F_i(g_i + \gamma_i) + |F_i G_i| \mathbf{1}_M \leq h_i \quad i \in \mathcal{I}$$

Number of variables centralized:

$$2M + N(2M + M^2)$$



Memory requirements



Single Prosumer

A single prosumer manage:

$$\gamma_i, g_i, G_i \longrightarrow 2M + M^2$$

Using ADMM algorithm introduce two variable vectors with size equal to the coupling constraints.

$$\lambda_s, z_s \longrightarrow 2(2M + M^2)$$

Number of variables prosumers
(memory):

$$6M + 3M^2$$

Aggregator

Aggregator treated as an additional prosumer:

$$c, d, \bar{p} \longrightarrow 3M$$

Using ADMM algorithm introduce two variable vectors with size equal to the coupling constraints.

$$\lambda_s, z_s \longrightarrow 2(2M + M^2)$$

Number of variables aggregator
(memory):

$$7M + 2M^2$$



Decentralized versus centralized



$$\mathcal{T} = \{1, \dots, 4\}, \tau = 15 \text{ min}$$

half ACs and half RFs

| N | Iterations | Dec. time [min] | Cen. time [min] |
|-----|------------|--------------------|--------------------|
| 20 | 171 | 2.303 | 0.033 |
| 30 | 208 | 2.843 | 0.058 |
| 40 | 240 | 3.240 | 0.069 |
| 50 | 267 | 3.516 | 0.137 |
| 100 | 347 | 4.696 | 0.312 |
| 200 | 361 | 4.934 | 1.184 |
| 300 | 337 | 4.437 | 2.162 |
| 400 | 381 | 5.080 | 3.330 |
| 500 | 369 | 4.859 | 5.911 |
| 600 | 406 | 5.549 | 12.71 |



Main contribution



We propose a flexible and comprehensive 1-BP method accounting for:

1. Box-shaped flexibility set & disaggregation policy.
2. Joint optimization of the baseline profile.
3. Inclusion of distribution network constraints
4. Possibility of parallelizing the computation **while addressing network constraints.**
5. Enhancing the aggregation of multiple prosumers by:
 - preserving the privacy of local information.
 - including loads with limited time availability.

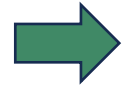


Additional constraints

Minimum flexibility:

$$c + d \geq u_{\min},$$

$$c - d \leq \ell_{\min},$$

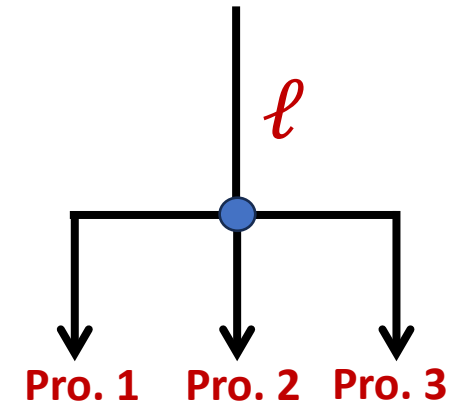


$$\mathbf{0} \subseteq \mathcal{B}_{c,d}$$

Network Constraints:

$$\ell_n^{(j)} \leq \min_{\delta \in \mathcal{B}_{c,d}} \sum_{i \in \mathcal{N}_j} p_i \leq \max_{\delta \in \mathcal{B}_{c,d}} \sum_{i \in \mathcal{N}_j} p_i \leq u_n^{(j)}$$

$$\mathcal{N}_j \subseteq \mathcal{I}$$





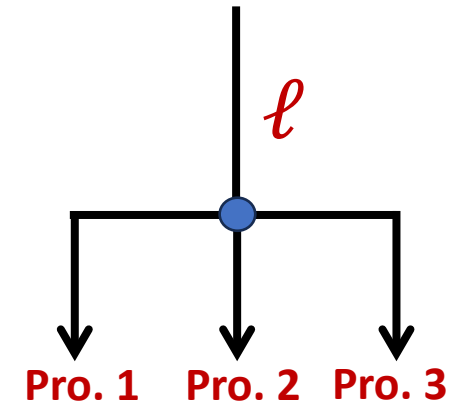
Additional constraints

Minimum flexibility:

$$\begin{aligned} c + d &\geq u_{\min}, \\ c - d &\leq \ell_{\min}, \end{aligned} \quad \Rightarrow \quad \mathbf{0} \subseteq \mathcal{B}_{c,d}$$

Network Constraints:

$$\begin{aligned} \sum_{i \in \mathcal{N}_j} (g_i + \gamma_i) + |\sum_{i \in \mathcal{N}_j} G_i| \mathbf{1}_M &\leq u_n^{(j)} \\ \sum_{i \in \mathcal{N}_j} (g_i + \gamma_i) - |\sum_{i \in \mathcal{N}_j} G_i| \mathbf{1}_M &\geq \ell_n^{(j)}. \end{aligned}$$





Simulation examples



TCL aggregation

$$\mathcal{T} = \{1, 2\}$$

$$N = 2$$

Maximize the volume using:

- Greedy Policy (red)
- Reactive Policy (blue)

Compare to

- Approximation given by Zhao (yellow)





TCL aggregation



$$\mathcal{T} = \{1, 2\}$$

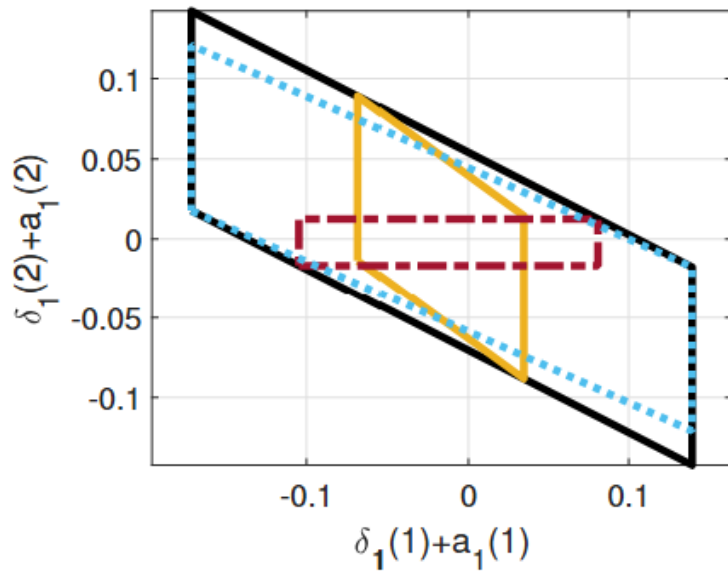
$$N = 2$$

Maximize the volume using:

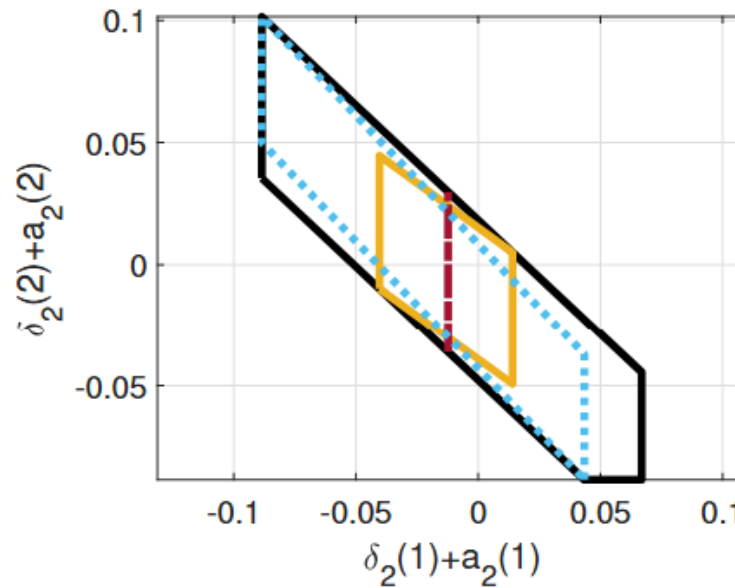
- Greedy Policy (red)
- Reactive Policy (blue)

Compare to

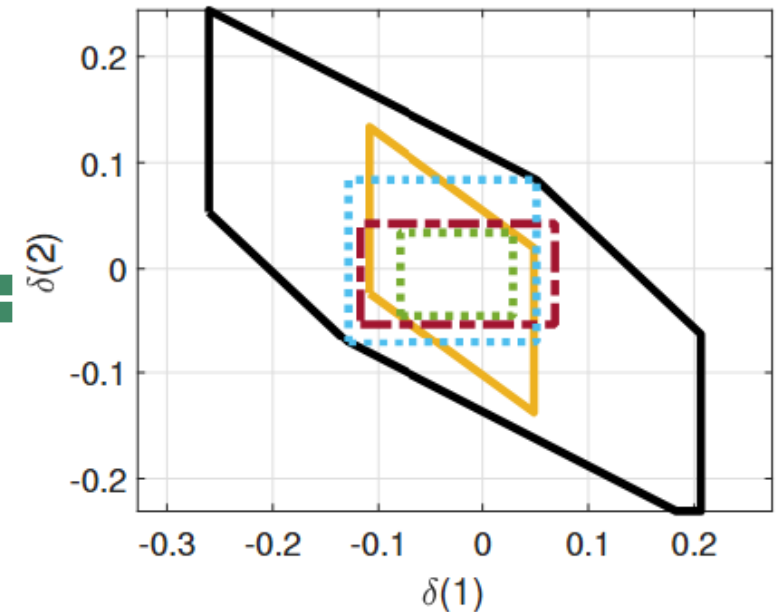
- Approximation given by Zhao (yellow)



(a) AC 1 space



(b) AC 2 space



(c) Aggregated space



TCL aggregation



$$\mathcal{T} = \{1, \dots, 24\}, \tau = 15 \text{ min}$$

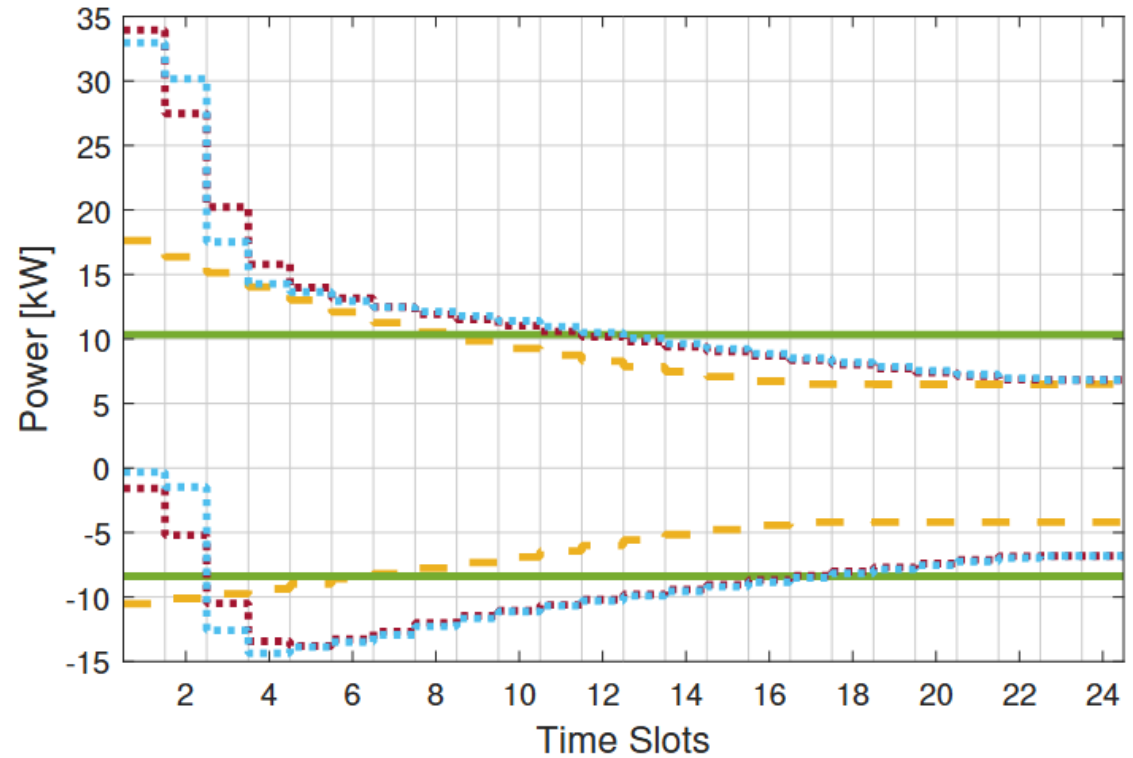
$N = 100$ Residential ACs

Maximize the volume using:

- Constant Policy (green)
- Greedy Policy (red)
- Reactive Policy (blue)

Compare with

- Maximum volume box inside approximation given by Zhao (yellow)



We compute the **Volume Ratio** between “our” boxes and the maximum box of Zhao

| Policy | Volume ratio |
|----------|---------------------|
| Constant | 2.13×10^2 |
| Greedy | 15.93×10^2 |
| Reactive | 18.74×10^2 |



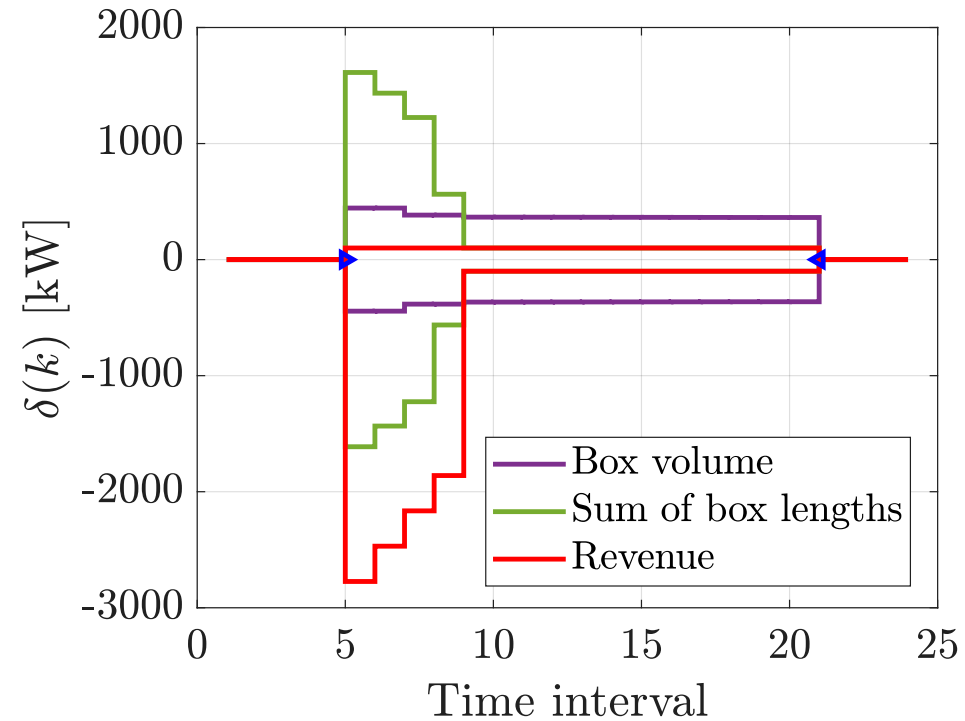
Aggregation of heterogeneous units

$$\mathcal{T} = \{1, \dots, 24\}, \tau = 15 \text{ min}$$

$$N = 100$$

20 units of each type of the following units:
ACs, RFs, EVs, EBs, and PGs.

The pool is offering balancing services in a 4-hour service window $S = \{5, \dots, 20\}$, with minimum required upward and downward flexibility of 100 kW



| Cost function | Volume [kW ¹⁶] | Power [kW] | Revenue [euros] |
|---------------|----------------------------|--------------------------------------|-----------------|
| Volume | 13,68 | $1,61 \times 10^3$ | 225,54 |
| Power | 13,38 | $3,43 \times 10^3$ | 481,04 |
| Revenue | 13,26 | $3,07 \times 10^3$ | 509,77 |

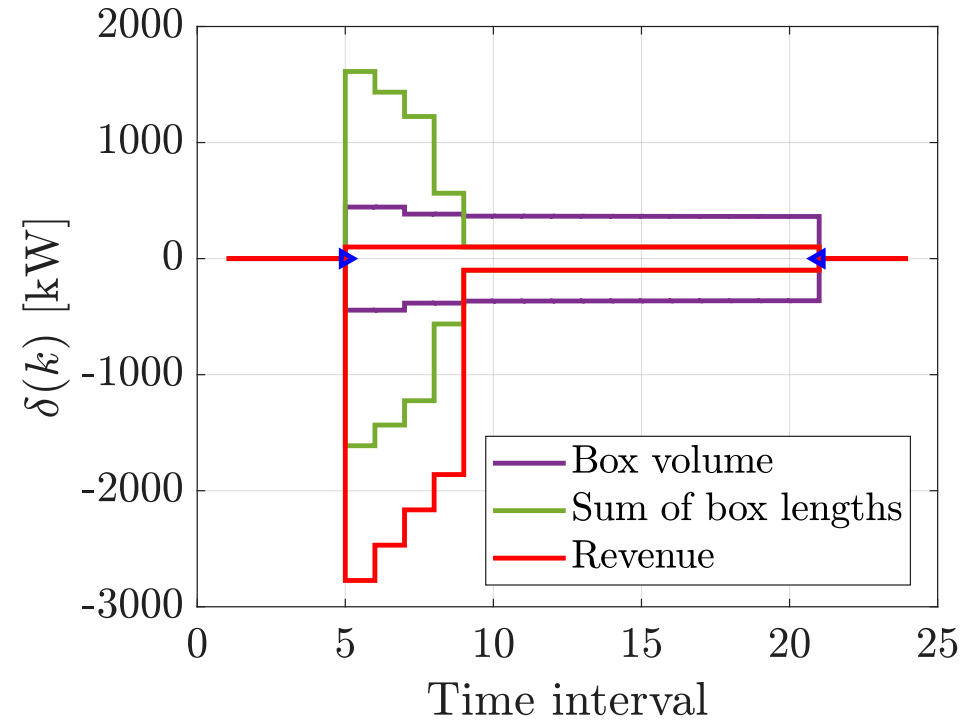
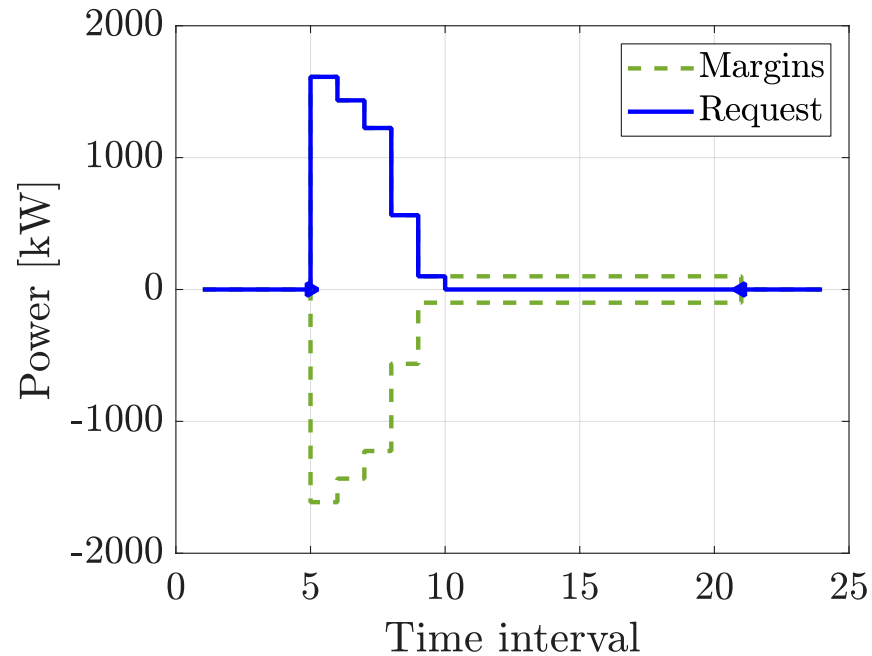


Aggregation of heterogeneous units

$$\mathcal{T} = \{1, \dots, 24\}, \tau = 15 \text{ min}$$

$$N = 100$$

20 units of each type of the following units:
ACs, RFs, EVs, EBs, and PGs.



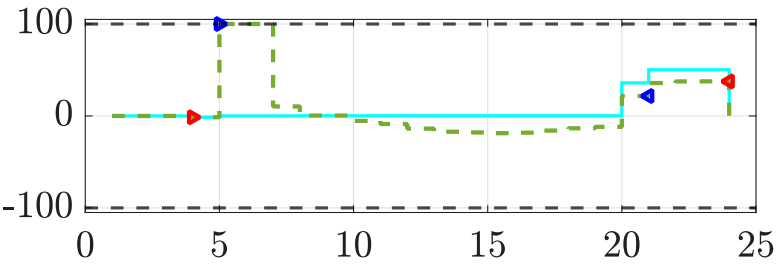
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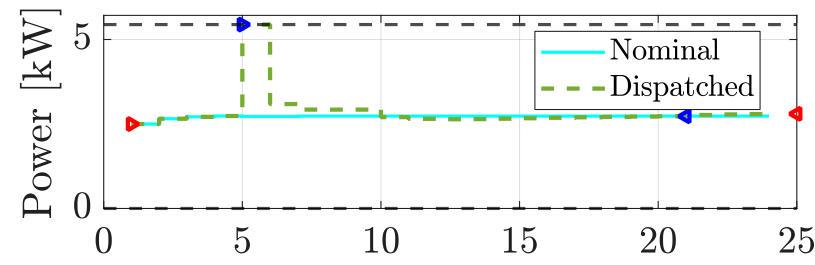
Aggregation of heterogeneous units



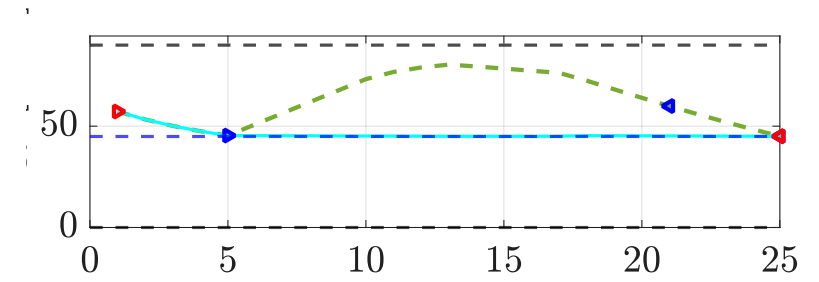
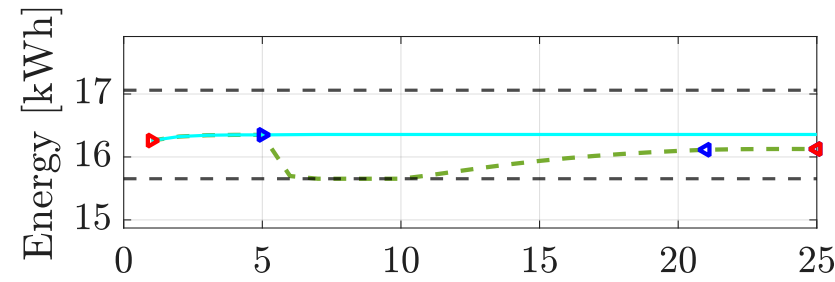
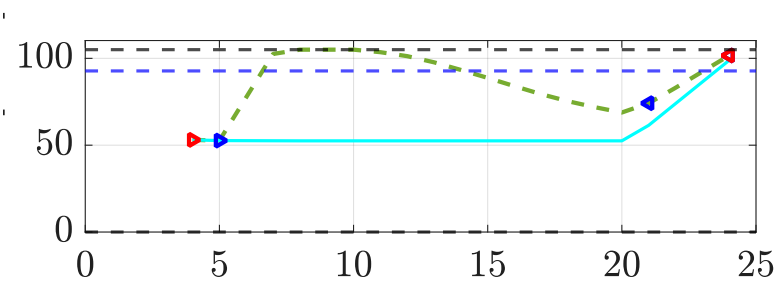
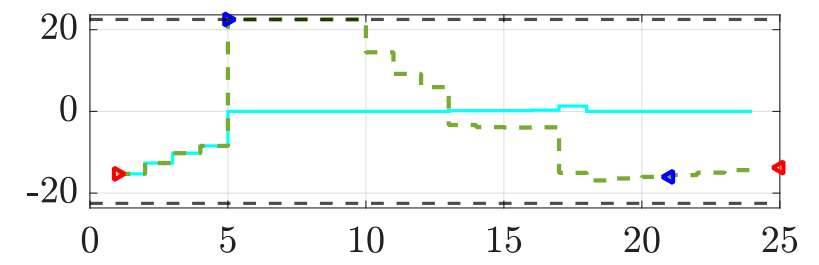
EV



AC



EB



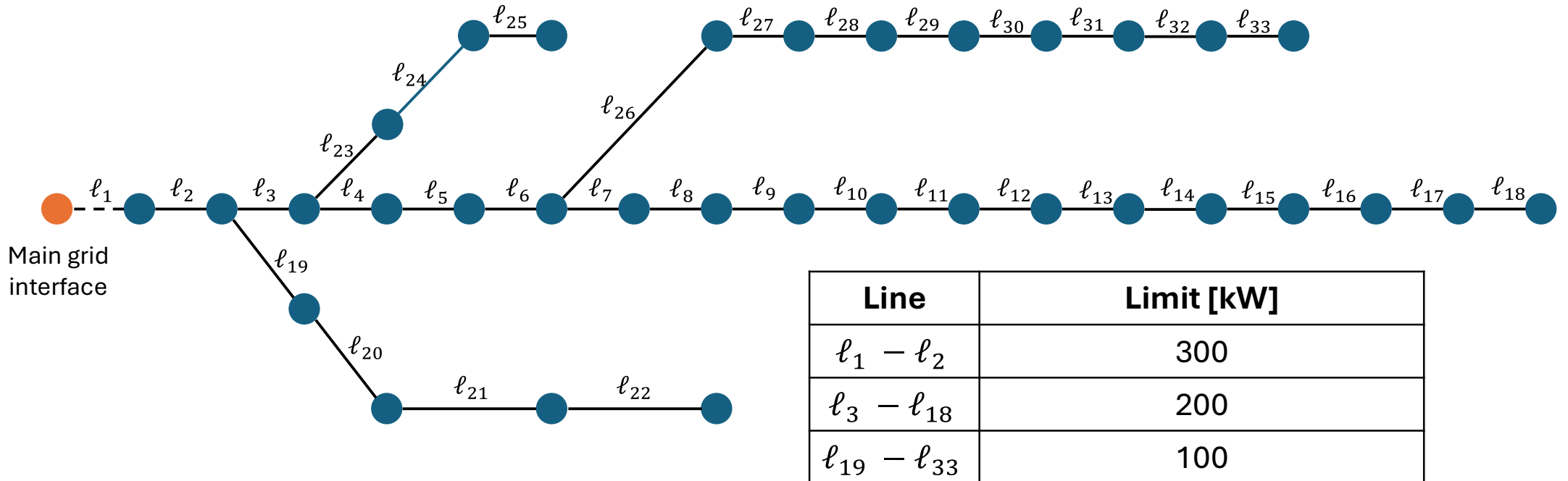
Time interval

Time interval

Time interval



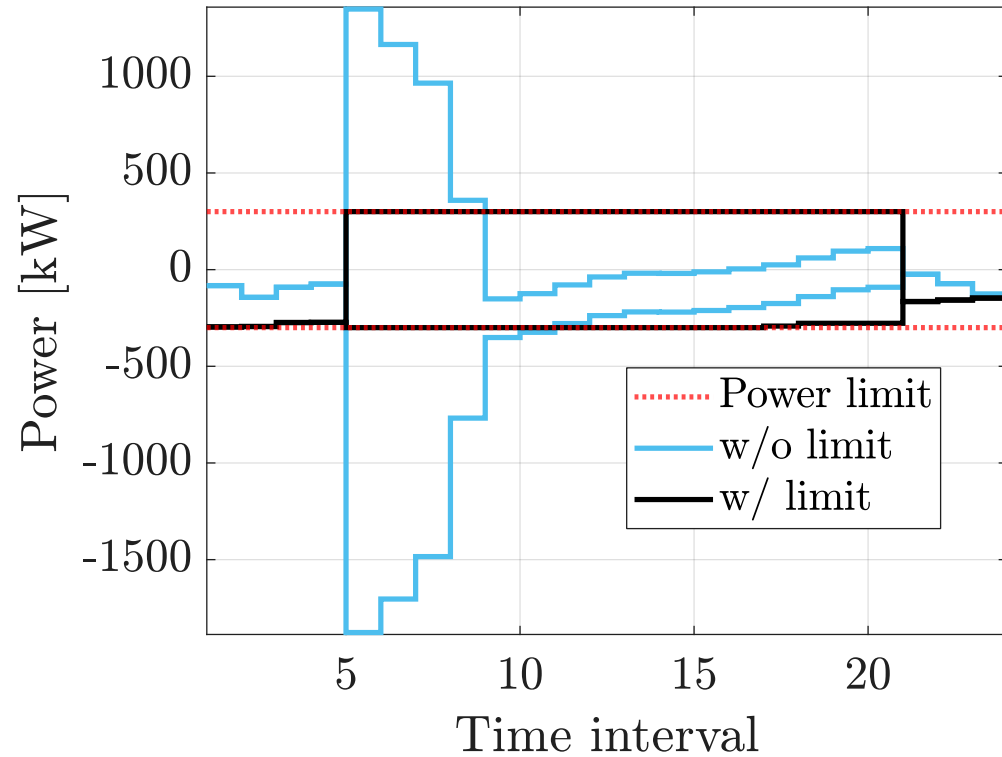
Aggregation of heterogeneous units



IEEE 33-bus distribution system



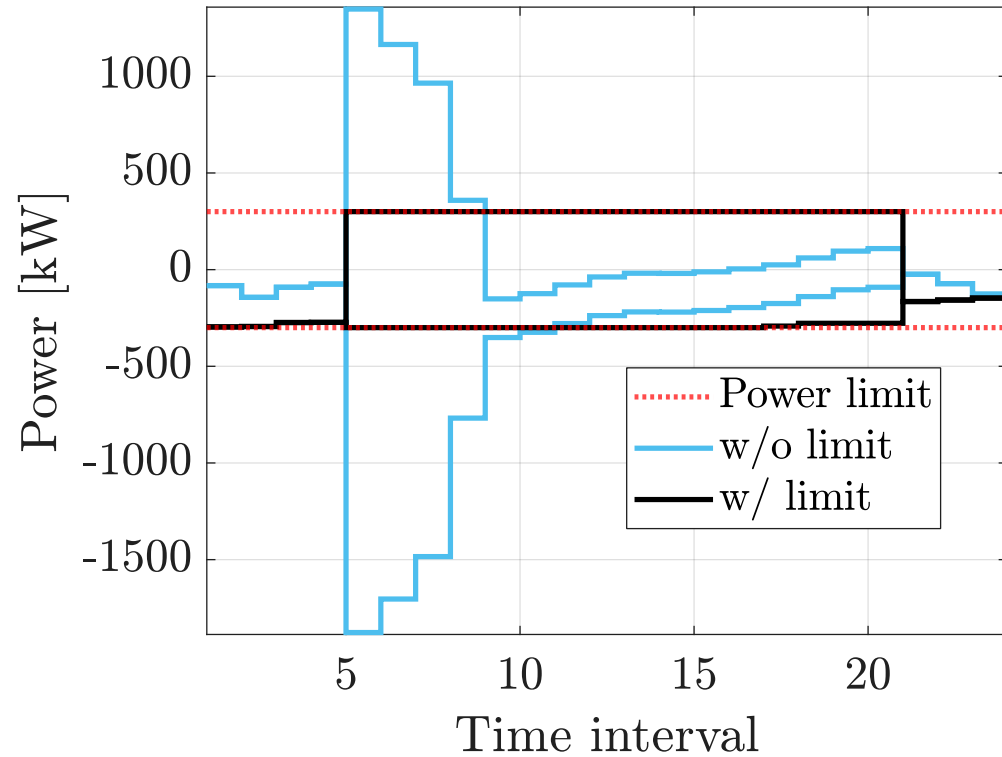
Aggregation of heterogeneous units



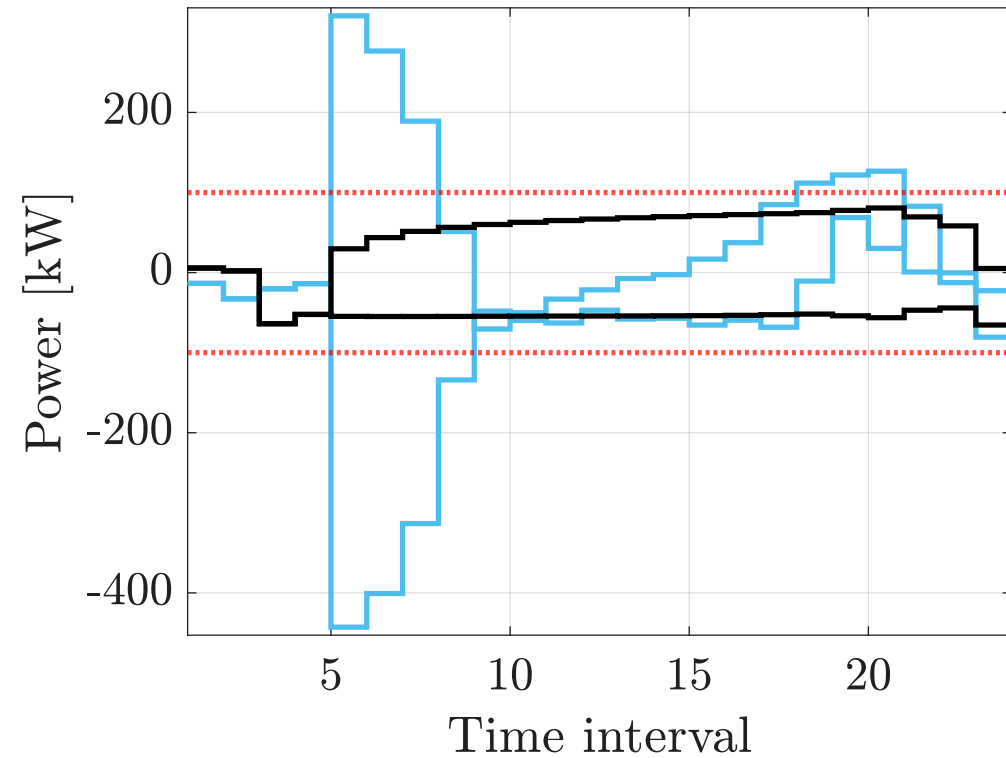
Flexibility provided through line 1
(at the node interfacing with the grid)



Aggregation of heterogeneous units



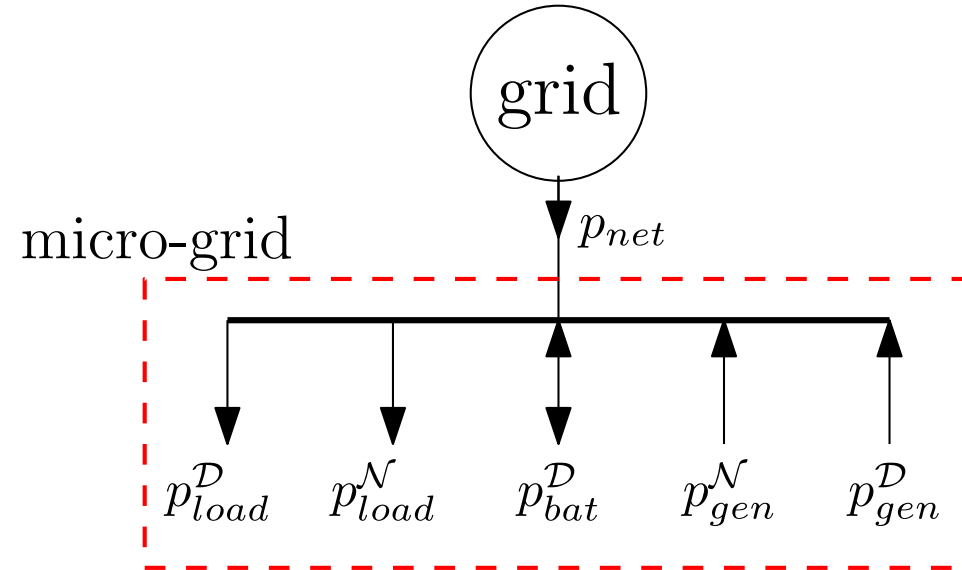
Flexibility provided through line 1
(at the node interfacing with the grid)



Flexibility provided through line 26



Microgrid



Self-consumption objective: net zero exchange with the main grid over one-day horizon
→ additional constraint that the nominal power of dispatchable units should be equal to minus the non-dispatchable net power



Non-dispatchable units

| Unit | Min Power (kW) | Max Power (kW) |
|-----------------|----------------|----------------|
| Resistive Load | 0 | 16 |
| Electronic Load | 0 | 12 |
| PV Generation | 0 | 17 |

Generators

| Unit | Min Power (kW) | Max Power (kW) |
|---|----------------|----------------|
| Small-scale Generator | 0 | 5 |
| Combined Heat and Power (CHP) Generator | 5 | 25 |

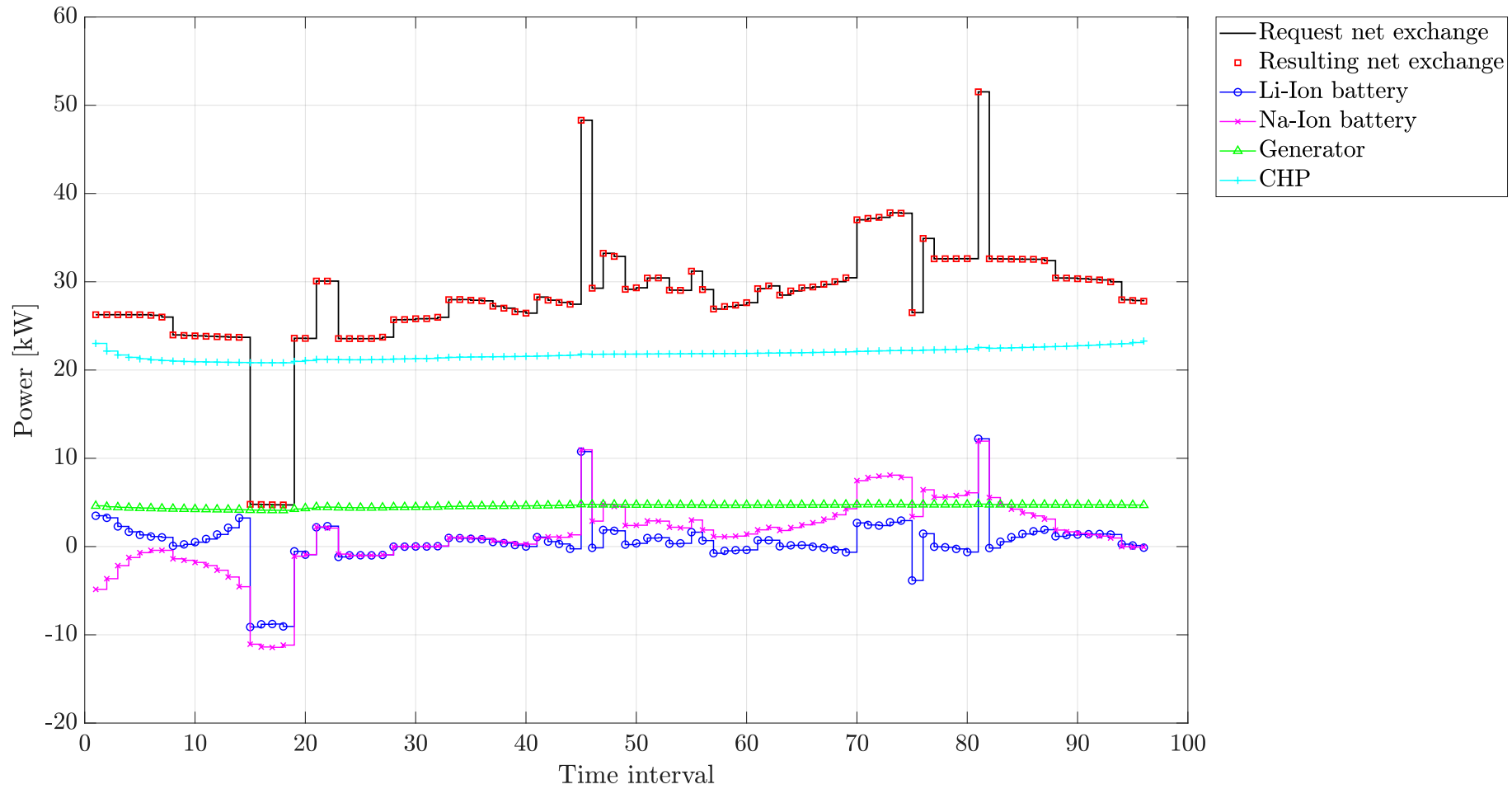
Sodium and lithium batteries

| Parameter | Value |
|----------------|-------------|
| Nominal Energy | 20 kWh |
| min/max power | -20 / 20 kW |
| SoC min/max | 10% / 90% |
| Initial SoC | 30% |
| Self-Discharge | 0.999 |

| Parameter | Value |
|----------------|-------------|
| Nominal Energy | 67 kWh |
| min/max power | -18 / 18 kW |
| SoC min/max | 10% / 90% |
| Initial SoC | 40% |
| Self-Discharge | 0.999 |



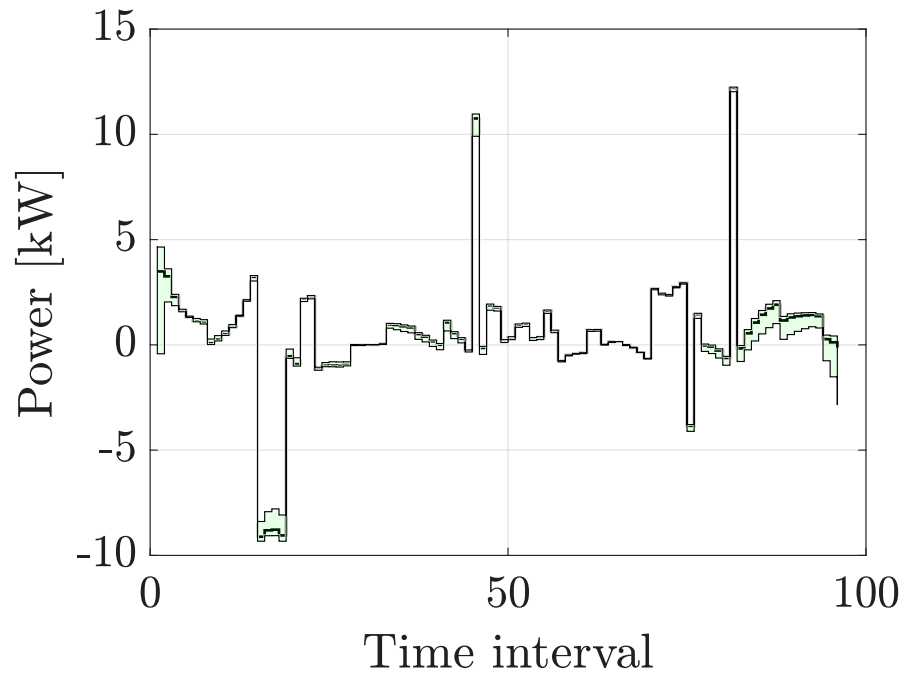
Microgrid: nominal power profiles



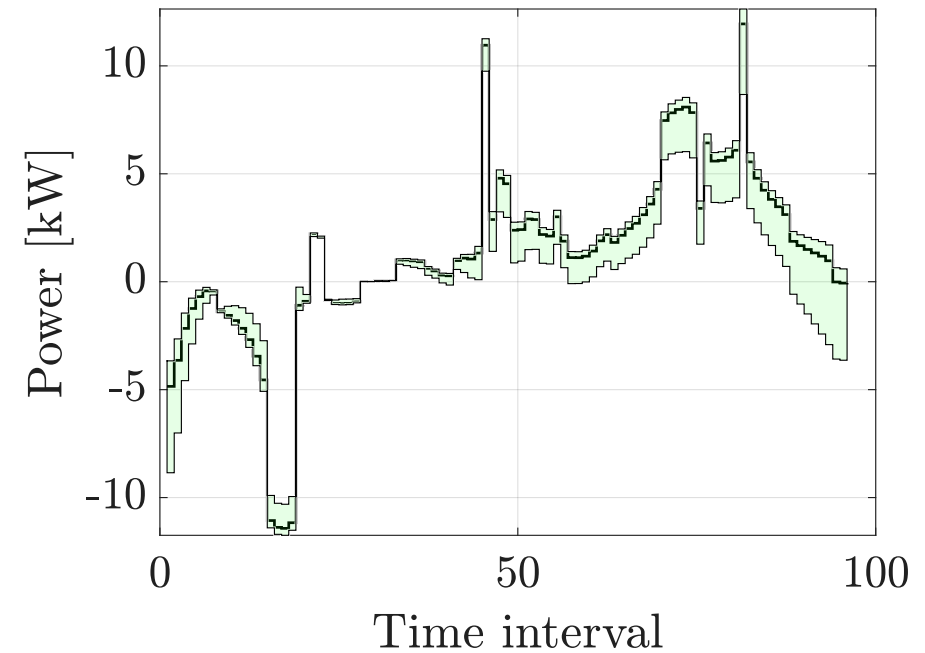


Microgrid: flexibility margins

Li-ion battery



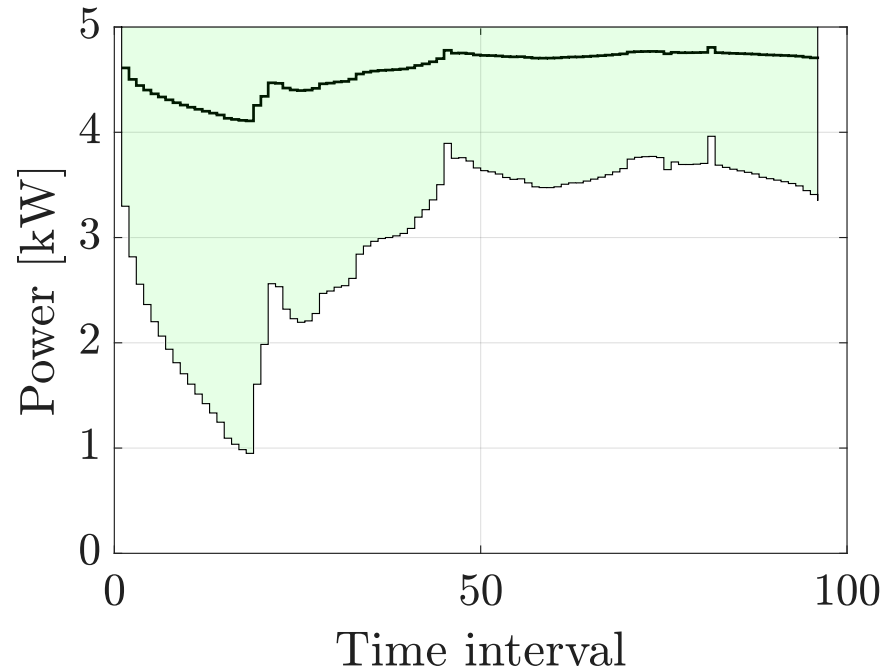
Na-Ion battery



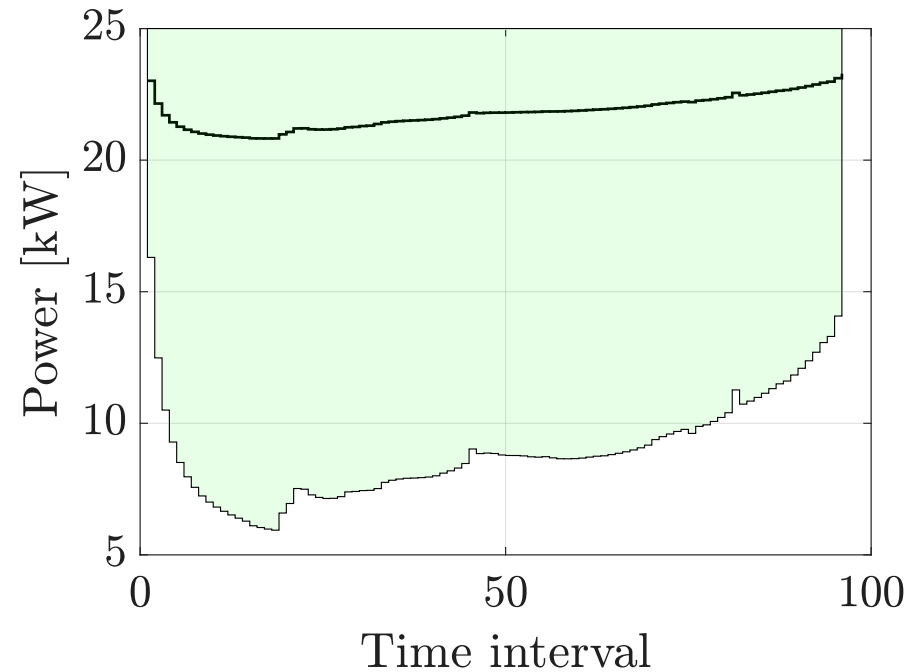


Microgrid: flexibility margins

Generator

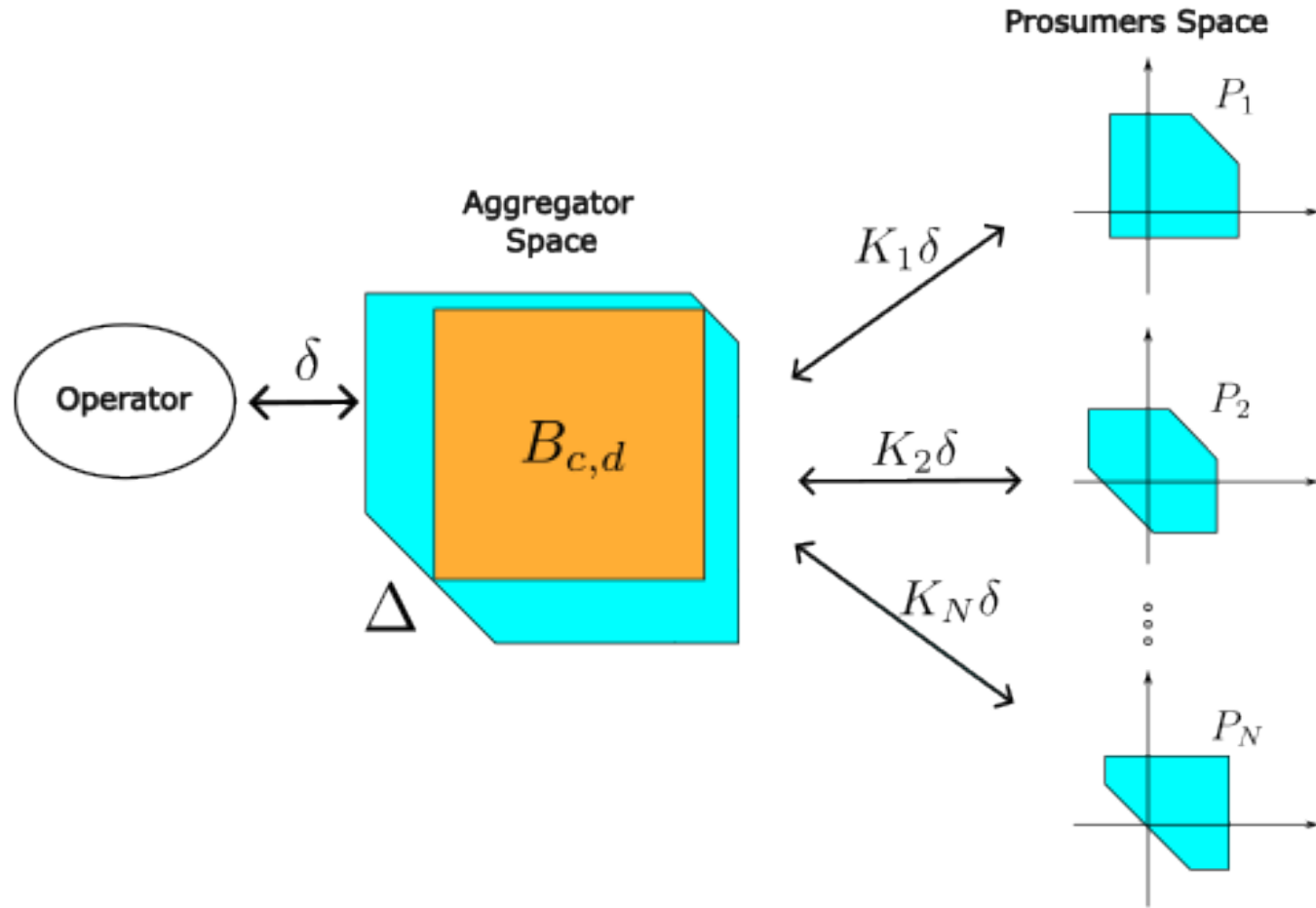


CHP generator



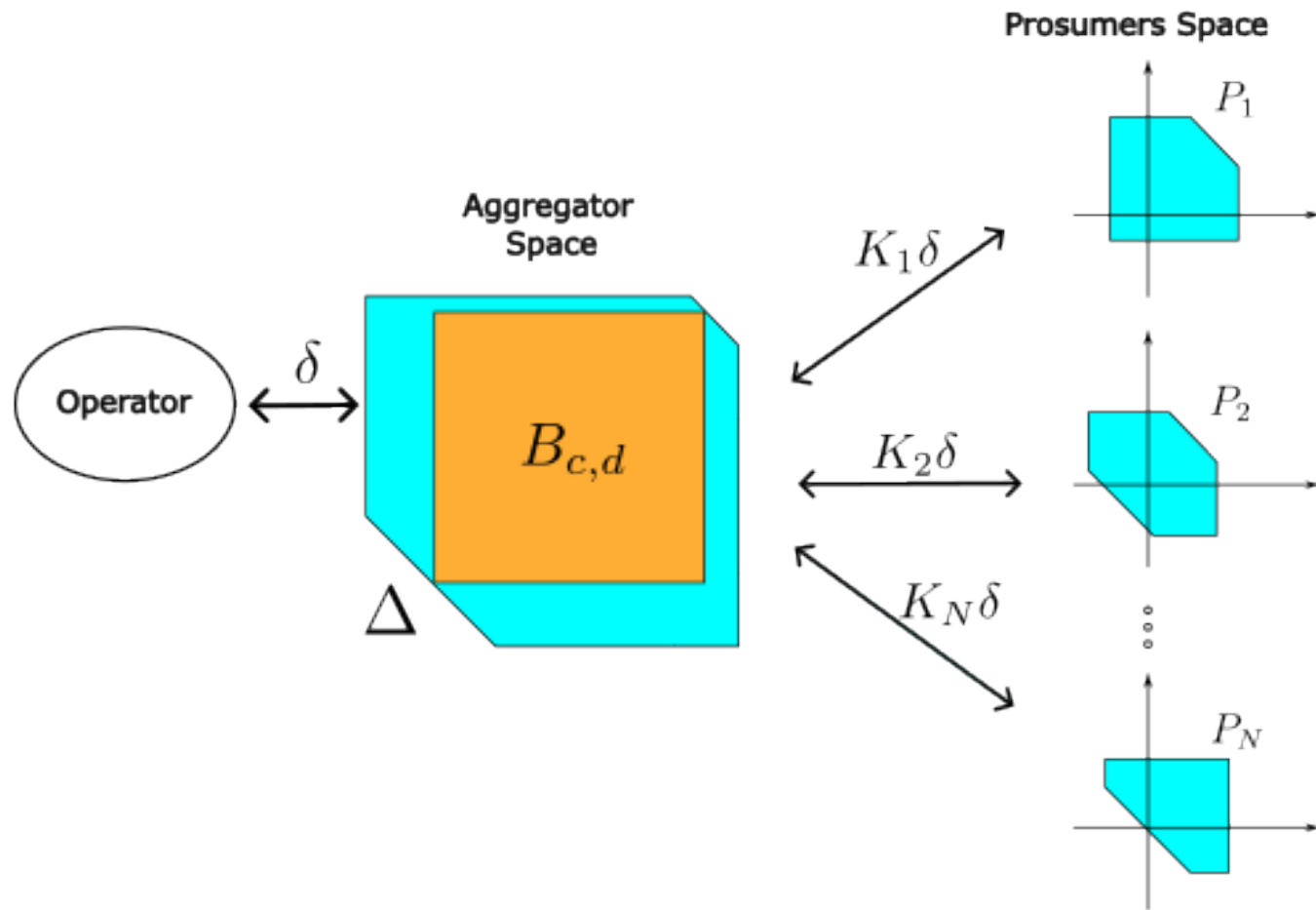


Conclusions and future work





Conclusions and future work



Research plan

- Make a cost assessment (including peer-to-peer and grid exchange cost + operational costs)
- Account for the different prosumers' willingness to offer flexibility when designing the disaggregation policy
- Introduce a policy that is robust with respect to the initial conditions.
- Studying the case of possibly non-convex energy resources.

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Credit

Daniel Zamudio Espinosa



Alessandro Falsone



Federico Bianchi





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D. Zamudio, A. Falsone, F. Bianchi and M. Prandini

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Cost and flexibility assessment of aggregated energy resources for balancing
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IFAC World Congress 2026, to be submitted.