Improved fractional models

Wind turbulence model design

Wind speed turbulence system identification and signal generator

Stéphane VICTOR



M. Hajjem, S. Victor, P. Melchior, P. Lanusse, and L. Thomas (2023), "Wind turbulence modeling for real-time simulation." Fractional Calculus & Applied Analysis vol. 26, pp.1632–1662 doi: 10.1007/s13540-023-00165-0.





State of the ar

Improved fractional models

Wind turbulence model desig

Summary



- Introduction
- State of the art
 - Wind speed components
 - von Kármán model
 - Model identification
- Improved fractional models
 - Davidson-Cole model
 - Cole-Cole model
 - Improved Cole-Cole model
 - Wind turbulence model design
 - Model parameter tuning
 - Time simulation
 - Wind speed generator
 - Application on a 3-axis antenna





2 State of the a

- Wind speed components
- von Kármán model
- Model identification

3 Improved fractional models

- Davidson-Cole model
- Cole-Cole model
- Improved Cole-Cole model

④ Wind turbulence model design

- Model parameter tuning
- Time simulation
- Wind speed generator
- Application on a 3-axis antenna

5 Conclusion

State of the ar

Improved fractional models

Wind turbulence model desig

Introduction

• Wind turbulence = main disturbance for many mechanical systems operating outdoors wind turbines, wind response of solar panels, kites for traction or electric power generation, sailing, ...



A need to study wind effects in order to design a suitable control law capable of rejecting them

State of the ar

Improved fractional models

Wind turbulence model desig

Introduction

• Wind turbulence = main disturbance for many mechanical systems operating outdoors wind turbines, wind response of solar panels, kites for traction or electric power generation, sailing, ...



- A need to study wind effects in order to design a suitable control law capable of rejecting them
- Wind turbulence = non-stationary and stochastic process
 ⇒ Models based on spectral characteristics
- Design of models capable of time simulating wind turbulence effects on systems

Objectives

Design an accurate model to well simulate realistic wind speed and provide a wind turbulence generator.

State of the art

Improved fractional models

Wind turbulence model desig

Conclusion

Experimental protocol

- 28 datasets recorded near Montpelier, France
- Ultrasonic anemometer integrated into a Vaisala WXT520 weather transmitter range: [0, 60]m/s; accurace: ±3% in [0, 36]m/s and ±5% in [36, 60]m/s
- Wind speed studied over a period of 3h
 ⇒ modeling only short-term fluctuations



• Study focused on spectral characteristics (PSD) at frequencies below 0.1 Hz with a quasi-constant average speed





State of the art

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- von Kármán model
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Improved fractional models

- Davidson-Cole model
- Cole-Cole model
- Improved Cole-Cole model

④ Wind turbulence model design

- Model parameter tuning
- Time simulation
- Wind speed generator
- Application on a 3-axis antenna

5 Conclusion

Improved fractional models

Wind turbulence model desig

Wind speed components

- Spectral analysis of wind power over a long period of time ⇒ Several scales of fluctuations [van der Hoven (1957)]
- Spectrum divided into 3 parts
 - Seasonal: long periods (T > 3h)
 - Energy gap (15min < T < 2h)
 - Turbulence: short periods (T < 10min)
- Turbulence peak has a period of 76s

• Frequency range $\left[\frac{1}{10\min}, \frac{1}{5s}\right] = \left[1.6 \, 10^{-3} Hz, 0.2 Hz\right]$



Improved fractional models

Wind turbulence model desig

Wind speed components

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Wind speed components

Wind speed can be expressed as:

$$V(t) = \overline{V}(t) + V_{turb}(t)$$

(1)

where $\overline{V}(t)$ is the long-term component and $V_{turb}(t)$ the turbulence component.

I. van der Hoven (1957), "Power Spectrum of Horizontal Wind Speed in the Frequency Range from 0.0007 to 900 Cycles Per Hour." Journal of Atmospheric Sciences 14(2), 160–164. v9(4), 341–351.



ction State of the art Improved fractional models

Wind turbulence model desig

Wind turbulence PSD approximation

• The von Kármán model approximates the wind speed turbulence PSD [Kármán (1948)]:

$$S_{VK}(f) = \frac{4\sigma^2 \frac{L}{\overline{V}}}{\left(1 + 70.8 \left(\frac{L}{\overline{V}}f\right)^2\right)^{5/6}}$$
(2)

where σ is the turbulence standard deviation, L is the length scale and \overline{V} is the mean speed

State of the art ○○●○○ Improved fractional models

Wind turbulence model desig

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• The model is tuned by 2 parameters:

• length scale L = average size of the fluctuations in terms of distance from Engineering Sciences Data Unit (ESDU) report:

$$L_{ESDU} = 25z^{0.35}z_0^{-0.063} \tag{3}$$

where z is the altitude and z_0 is a surface roughness parameter.

T. von Kármán (1948), "Progress in the Statistical Theory of Turbulence." Proceedings of the National Academy of Sciences vol. 34, no. 11, pp.530 LP – 539. State of the art

Improved fractional models

Wind turbulence model desig

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• turbulence intensity $I = \frac{\sigma}{\overline{V}}$

from International Electrotechnical Commission (IEC) report is:

$$I_{IEC} = I_{ref} \left(0.75 + \frac{5.6}{\overline{V}} \right)$$
 (4)

T. von Kármán (1948), "Progress in the Statistical Theory of Turbulence." Proceedings of the National Academy of Sciences vol. 34, no. 11, pp.530 LP – 539.

Wind PSD approximation \Rightarrow Time simulation \circledast

 \Rightarrow Need to use shaping filters



$$S_{VK}(f) = \frac{K}{\left(1 + (\tau f)^2\right)^{5/6}}$$
(5)

 $H_{VK}(\mathbf{j}f)$

where $K = 4\sigma^2 \frac{L}{\overline{V}}$ and $\tau = \sqrt{70.8} \frac{L}{\overline{V}}$

$$S_{VK}(f) = S_{WN}(f) |H_{VK}(f)|^2 = |H_{VK}(f)|^2 = H_{VK}(jf) H_{VK}^*(jf)$$
(6)

Random white noise

 $(S_{WN}(f) = 1)$

The resulting transfer function:

$$H_{VK}(jf) = \frac{\sqrt{K}}{\left(1 + j\tau f\right)^{5/6}} \tag{7}$$

Wind speed

 $(S_{VK}(f))$

Identification results

• Minimization of the cost function:

$$J = \frac{1}{N} \sum_{i=1}^{N} \left| S_{dB}(f_i) - \widehat{S}_{dB}(f_i, K, \tau) \right|^2$$
(8)

by using the nonlinear simplex algorithm

- The von Kármán model provides a good fit in low frequency
- Need to improve the fit in middle and high frequency High frequency slope fixed to 5/6
 ⇒ Constraint that can be released according to real data



2 State of the a

- Wind speed components
- von Kármán model
- Model identification

Improved fractional models

- Davidson-Cole model
- Cole-Cole model
- Improved Cole-Cole model

Wind turbulence model design

- Model parameter tuning
- Time simulation
- Wind speed generator
- Application on a 3-axis antenna

5 Conclusion

State of the art

Improved fractional models

Wind turbulence model desig

Davidson-Cole model

A direct extension is to use a Davidson-Cole form with a variable non-integer order ν :

$$H_{DC}(s) = \frac{\sqrt{K}}{\left(1 + \frac{\tau}{2\pi}s\right)^{\nu}}.$$
 (9)

The resulting PSD expression:

 $S_{DC}(f) = H_{DC}(jf)H_{DC}(jf)^*$

with

$$H_{DC}(\mathbf{j}f) = \frac{\sqrt{K}}{\left(1 + \mathbf{j}\tau f\right)^{\nu}}$$

Davidson, D. W. and Cole, R. H. (1951), "Dielectric relaxation in glycerol, propylene glycol, and n-propanol." *The Journal of Chemical Physics*, 19(12):1484–1490, (1951).

Identification results :



Introduction State of the art Improved fractional models Wind turbulence model design

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Identification results :



• The DC model fits well the measurements in high frequency (f > 0.01Hz) thanks to the estimated $\nu \in [1.30, 1.48] \neq 5/6 ~(\approx 0.833)$

 Introduction
 State of the art
 Improved fractional models
 Wind turbulence model design
 Conclusion of

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Cole-Cole model

An improved model transfer function based on the Cole-Cole form (CC model):

$$H_{CC}(s) = \frac{\sqrt{K}}{1 + \left(\frac{\tau}{2\pi}s\right)^{\nu}}.$$
 (10)

The resulting PSD expression:

$$S_{CC}(f) = H_{CC}(jf)H_{CC}(jf)^{*}$$
$$= \frac{K}{1 + 2\cos\left(\nu\frac{\pi}{2}\right)(\tau f)^{\nu} + (\tau f)^{2\nu}}$$

K.S. Cole and R.H. Cole (1941), "Dispersion and absorption in dielectrics I. alternating current characteristics" *The Journal of chemical physics* v9(4), 341–351.

5

State of the art

Improved fractional models

Wind turbulence model desig

Cole-Cole model



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• The CC model fits well the measurements in high frequency (f > 0.01Hz) thanks to the estimated $\nu \in [1.16, 1.25] \neq 5/6 \ (\approx 0.833)$

State of the art

Improved fractional models

Wind turbulence model desig

Improved Cole-Cole model: CC×2 model

Addition of a second fractional order cell to the Cole-Cole model (CCx2 model):

$$H_{CC\times 2}(s) = \frac{\sqrt{K}}{\left(1 + \left(\frac{\tau_1}{2\pi}s\right)^{\nu}\right)\left(1 + \left(\frac{\tau_2}{2\pi}s\right)^{2\nu}\right)}$$
(11)

⇒ A second slope for a better fit in middle frequency The resulting PSD expression:

$$S_{CC\times 2}(f) = \frac{K}{D_1(f)D_2(f)}$$
 (12)

with

$$D_1(f) = 1 + 2\cos\left(\nu\frac{\pi}{2}\right)(\tau_1 f)^{\nu} + (\tau_1 f)^{2\nu}$$
$$D_2(f) = 1 + 2\cos(\nu\pi)(\tau_2 f)^{2\nu} + (\tau_2 f)^{4\nu}$$

Identification results :

State of the art

Improved fractional models $\circ\circ\circ\bullet\circ$

Wind turbulence model desig

Conclusion

Improved Cole-Cole model: CC×2 model

Addition of a second fractional order cell to the Cole-Cole model (CCx2 model):

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Identification results :



- Good fit in high frequency
- Static gain equal to the von Kármán one
- Improved fit in middle frequency

State of the art

Improved fractional models

Wind turbulence model desig

Identification results

Table: Comparison between the mean nAIC of the different models

Model	Number of parameters	Mean nAIC
von Kármán	2	2.027
Davidson-Cole	3	1.200
Cole-Cole	3	1.283
$Cole\operatorname{-}Cole\times 2$	4	1.162



 \Rightarrow The CC×2 model reproduces accurately the wind turbulence spectral characteristics

$$nAIC = N\log(\det(\frac{1}{N}E^{t}E)) + \frac{2n_{p}}{N}$$
(13)

2 State of the a

- Wind speed components
- von Kármán model
- Model identification

3 Improved fractional models

- Davidson-Cole model
- Cole-Cole model
- Improved Cole-Cole model

Wind turbulence model design

- Model parameter tuning
- Time simulation
- Wind speed generator
- Application on a 3-axis antenna

5 Conclusion





Wind grey box model:

- same transfer function form as the black box model
- parameters obtained from the wind known physical characteristics
- \Rightarrow Generating random realistic wind speed turbulence without reference data

Improved fractional models

Wind turbulence model design

System Identification for 28 datasets

Selected model: Wind CC×2 model:

$$H_{CC\times 2}(s) = \frac{\sqrt{K}}{\left(1 + \left(\frac{\tau_1}{2\pi}s\right)^{\boldsymbol{\nu}}\right)\left(1 + \left(\frac{\tau_2}{2\pi}s\right)^{2\boldsymbol{\nu}}\right)}$$



mproved fractional models

Wind turbulence model design

System Identification for 28 datasets

Selected model: Wind CC×2 model:

$$H_{CC\times 2}(s) = \frac{\sqrt{K}}{(1 + (\frac{\tau_1}{2\pi}s)^{\nu})(1 + (\frac{\tau_2}{2\pi}s)^{2\nu})}$$

• Same static gain expression as the Von Kármán model:

$$K = 4\sigma^2 \frac{L}{\overline{V}}$$

- The mean value of $\nu = 0.516$ ($\nu \in [0.49, 0.53]$)
- The ratio between τ₁ and τ₂ is in [2.6, 4.6]: average value 3.6



State of the art

Improved fractional models

Wind turbulence model design 000000000

Conclusion

Model parameter tuning

(Von Kármán model:
$$K = 4\sigma^2 \frac{L}{\overline{V}}$$
 and $\tau = 8.41 \frac{L}{\overline{V}} \Longrightarrow L_K = \frac{K\overline{V}}{4\sigma^2}$.)

• Validation by comparing the length scales L_k and $L_{12} = \frac{\overline{V}\sqrt{\tau_1 \tau_2}}{4.7}$ obtained from τ_1 and τ_2 for 28 different datasets



State of the art

Improved fractional models

Wind turbulence model design

Conclusion

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Grey-box wind turbulence model

Wind CC×2 model defined by:

$$K = 4\sigma^2 \frac{L}{\overline{V}}, \quad \tau_1 = 8.9 \frac{L}{\overline{V}}, \quad \tau_2 = \frac{\tau_1}{3.6}, \quad \nu = 0.516$$
 (14)

Improved fractional models

Wind turbulence model design

Conclusion

Rational filter design: Oustaloup's approximation

Recursive distribution of zeros and poles The frequency band $[\omega_A, \omega_B] = [10^{-1}, 10^1]$. Therefore, the rational approximation will be carried out on $[10^{-2}, 10^2]$. s^{ν} is approximated by:

$$s^{\nu} \to s^{\nu}_{[\omega_A,\omega_B]} = C_0 \left(\frac{1 + \frac{s}{\omega_b}}{1 + \frac{s}{\omega_h}} \right)^{\nu} \approx C_0 \prod_{k=1}^N \frac{1 + \frac{s}{\omega'_k}}{1 + \frac{s}{\omega_k}} \quad (15)$$

where:

and

$$\begin{split} \omega_1' &= \eta^{1/2} \omega_b, \ \omega_1 &= \alpha \omega_1', \\ \omega_{k+1}' &= \alpha \eta \omega_k', \ \omega_{k+1} &= \alpha \eta \omega_k, \\ \nu &= \frac{\log \alpha}{\log(\alpha \eta)}, \ \alpha &= \left(\frac{\omega_h}{\omega_b}\right)^{\frac{\nu}{N}}, \ \eta &= \left(\frac{\omega_h}{\omega_b}\right)^{\frac{1-\nu}{N}} \\ C_0 &= \left|\frac{1+j\frac{1}{\omega_h}}{1+j\frac{1}{\omega_h}}\right|^{\nu} = \left(\frac{\omega_h}{\omega_b}\right)^{\nu} \left(\frac{1+\omega_b^2}{1+\omega_h^2}\right)^{\nu/2}. \end{split}$$



Figure: Fractional integrator $s^{-0.5}$ and its approximation $s^{-0.5}_{[0.1,10]}$ based on Oustaloup's recursive poles and zeros approximation

A. Oustaloup, F. Levron, B. Mathieu, and F. M. Nanot (2000), "Frequency-band complex noninteger differentiator: characterization and synthesis" IEEE Transactions on Circuits and Systems I: Fundamental Theory and Appli- cations, 47(1):25–39, DOI:10.1109/81.817385.

Introduction 000	State of the art 00000	Improved fractional models	Wind turbulence model design ○○○○○●○○○	Conclusion
Time simula	tion			

- Measured wind characteristics: $\overline{V} = 6.6 \text{m/s}, \sigma = 1.92, L = 120m$
- Identified CC×2 model:

 $H_{BB}(s) = \frac{17.35}{48.72s^{1.554} + 8.59s^{1.036} + 5.67s^{0.518} + 1}$

• Tuned grey box model:

$$K = 269.94, \quad \tau_1 = 161.74s, \quad \tau_2 = 44.93s$$

$$H_{GB}(s) = \frac{16.43}{40.7s^{1.548} + 7.62s^{1.032} + 5.34s^{0.516} + 1}$$

 \Rightarrow Both models provide wind speed with a PSD similar to the measured wind PSD



Improved fractional models

Comparison with rational models

• Rational approximation from Oustaloup's approximation:

$$H_{N_{cells}}^{Oust\,approx} = H_0 \prod_{k=1}^{N} \frac{1 + \frac{s'}{\omega'_k}}{1 + \frac{s}{\omega_k}}, \qquad (16)$$

• Rational approximation:

$$H_4^{Rat\,approx} = H_0 \frac{1 + \frac{s}{\omega_2}}{\left(1 + \frac{s}{\omega_1}\right) \left(1 + \frac{s}{\omega_3}\right)}, \qquad (17)$$



Improved fractional models

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1

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Model	Number of parameters	Fit (%)	nAIC
$Cole\operatorname{-}Cole\times 2$	4	96.473	1.193
Oust. Approx $H_2^{Oustapprox}$	14	91.514	2.083
Oust Approx $H_4^{Oustapprox}$	26	96.502	1.214
Rat. Approx $H_4^{Ratapprox}$	4	73.166	3.222

State of the art

Improved fractional models

Wind turbulence model design

Wind speed generator



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Introduction	State of the art	Improved fractional models	Wind turbulence model design	





Improved fractional models

Wind turbulence model design ○○○○○○○●

Application on a 3-axis antenna



- Wind turbulence average: $\bar{V} = 80 km/h$
- Wind turbulence speed: [50, 100]km/h
- MIMO CRONE control for turbulence rejection





2 State of the a

- Wind speed components
- von Kármán model
- Model identification

3 Improved fractional models

- Davidson-Cole model
- Cole-Cole model
- Improved Cole-Cole model

Wind turbulence model design

- Model parameter tuning
- Time simulation
- Wind speed generator
- Application on a 3-axis antenna

5 Conclusion

State of the art 00000

Conclusion

- Wind models based on the spectral characteristics and not on time series data, then shaping filters are synthesized for time simulation
- Study and identification of the Von Kármán approximation and its limits
- Improved fractional models with: Davidson-Cole, Cole-Cole and Cole-Cole×2 models
- Tuning methodology to transform the CC×2 black box model into a grey box model ⇒ not limited by access to reference data
- A long period wind mean speed generator can be developed for more realistic scenarios
- M. Hajjem, S. Victor, P. Melchior, P. Lanusse, and L. Thomas (2023), "Wind turbulence modeling for real-time simulation." *Fractional Calculus & Applied Analysis* vol. 26, pp.1632–1662 doi: 10.1007/s13540-023-00165-0.