

Data Analytics with MATLAB

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Case Study: Day-Ahead Load Forecasting

- Goal:
 - Implement a tool for *easy* and *accurate* computation of dayahead system load forecast
- Requirements:
 - Acquire and clean data from multiple sources
 - Accurate predictive model
 - Easily deploy to production environment







Case Study: Day-Ahead Load Forecasting



Challenges with Data Analytics

- Aggregating data from multiple sources
- Cleaning data
- Choosing a model
- Moving to production

NYISO Energy Load Data

mis.nyiso.com/public/

Building The Energy Markets Of TomorrowToday	OASIS (Open Access Same-Time Information S	iystem)		
NYISO Reference Bus LBMP P-28	A Deal Tim	Deal Time Astual Load		
THEO THEO SUICERIN EQUAL P-20	Keal-11m	Keai-1 ine Actual Load		
Power Grid Data	CSV Files	Last Undated		
Outages	10-21-2014	10/21/14 23:02 EDT		
Real-Time Scheduled Outages P-54A	10.20.2014	10/21/14 20:02 EDT		
Real-Time Actual Outages P-548 Day-Ahead Scheduled Outages P-54C	10-10-2014	10/20/14 00:01 EDT		
Outage Schedules P-14	10-19-2014	10/20/14 00:01 ED1		
Outage Schedules CSV P-14B	<u>10-18-2014</u>	10/18/14 23:59 EDT		
Generation Maintenance Report P-15	<u>10-17-2014</u>	10/18/14 00:00 EDT		
Constraints	<u>10-16-2014</u>	10/16/14 23:59 EDT		
Limiting Constraints P-31	<u>10-15-2014</u>	10/15/14 23:59 EDT		
Interface Flows	10-14-2014	10/14/14 23:59 EDT		
Internal & External Interface Limits & Flows P-32	10-13-2014	10/13/14 23:59 EDT		
Lake Erie Circulation - Day-Ahead P-53B	10-12-2014	10/12/14 23:59 EDT		
Lake Erie Circulation - Real-Time P-34A				
PARs				
PAR Schedules P-53A PAR Flows P-34	Anabiwad E	Anabiyad Files (rin format)		
ATCHTC	CSV File-	WElles Lest Under al		
ATC/TTC P-8	CSV Files			
Long Term ATC/TTC P-8A	<u>10-2014</u>	10/21/14 23:02 EDT		
Transfer Limitations	<u>09-2014</u>	09/30/14 23:59 EDT		
Lord Date	08-2014	09/01/14 00:01 EDT		
	<u>07-2014</u>	08/01/14 00:00 EDT		
Load Forecast/Commitment	06-2014	07/01/14 00:00 EDT		
ISO Load Forecast P-7 Zonal Bid Load P-59	05-2014	06/01/14 00:00 EDT		
Weather Forecast P-7A	04-2014	04/30/14 23:59 EDT		
Actual Load	03-2014	03/31/14 23:59 EDT		
Real-Time Actual Load P-58B	02-2014	02/28/14 23:58 FST		
Integrated Real-Time Actual Load P-58C	01_2014	01/31/14 23:59 EST		

Challenges with Data Analytics

✓ Aggregating data from multiple sources

- ✓ Cleaning data
- Choosing a model
- Moving to production

Machine Learning

Characteristics and Examples

- Characteristics
 - Lots of variables
 - System too complex to know the governing equation (e.g., black-box modeling)
- Examples
 - Pattern recognition (speech, images)
 - Financial algorithms (credit scoring, algo trading)
 - Energy forecasting (load, price)
 - Biology (tumor detection, drug discovery)

Overview – Machine Learning

Challenges with Data Analytics

Aggregating data from multiple sources

✓ Cleaning data

Choosing a model

Moving to production

Moving to production

15:00–15:30	Data Analytics with MATLAB Antti Löytynoja, MathWorks	Model-Based Development of Waste Heat Recovery Systems for Container Ships Kalevi Tervo, ABB Marine	Accelerate the Design and Prototyping of Signal Processing Algorithms Daniel Aronsson, MathWorks	Algorithms and Numerical Methods for Motion Planning and Motion Control: Dynamic Manipulation Assignments Anton Shiriaev, NTNU
15:30–16:00	Using MATLAB for Advanced Materials Design: Describing the Grain Orientation in Metals Claes Olsson, Sandvik Materials Technology	Model-Based Design in Industrial Automation Ashraf Zarur, Tetra Pak	Rapid Prototyping of Unknown Solutions to Only Partially Known Problems Using Simulink and the SoC Design Flow <i>Lars Risbo, Purifi</i>	My Way: How to Teach Computer Simulation Heikki Koivo, Aalto University
16:00–16:30	Introduction to Object-Oriented Programming in MATLAB Antti Löytynoja, MathWorks	Introduction to Formal Methods for Verification of Embedded Code Kristian Lindqvist, MathWorks		
16:30–17:00	Introduction to MATLAB Application Deployment Antti Löytynoja, MathWorks	Supervisory Logic and Fault Management in Simulink <i>Hossein Mousavi, MathWorks</i>		
16:00–17:00	Master Class: Optimizing and Accelerating Your MATLAB Code Sofia Mosesson, MathWorks	Master Class: Verification, Validation, and Testing Techniques with Model-Based Design Fredrik Håbring, MathWorks	Optimization and Implementation of Embedded Signal Processing Algorithms Jonas Rutström, MathWorks	Interactive Session: Requirements on a Learning and Knowledge Platform: What Do Thought Leaders Say? Moderator: Gareth Thomas, MathWorks

Key Takeaways

- Data preparation can be a big job; leverage built-in MATLAB tools and spend more time on the analysis
- Rapidly iterate through different predictive models, and find the one that's best for your application
- Leverage parallel computing to scale-up your analysis to large datasets

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