

Multifractal Design of Wind Fields

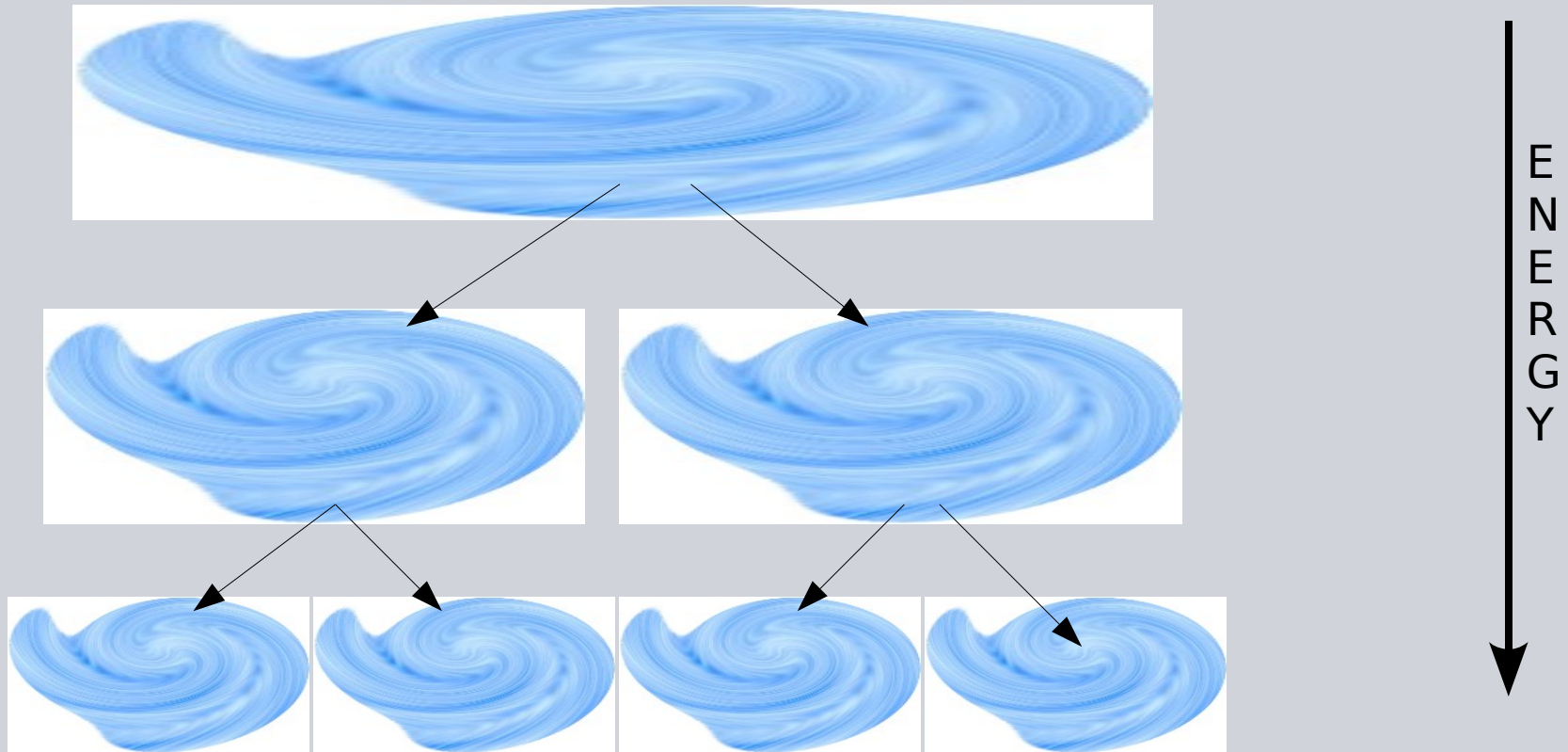
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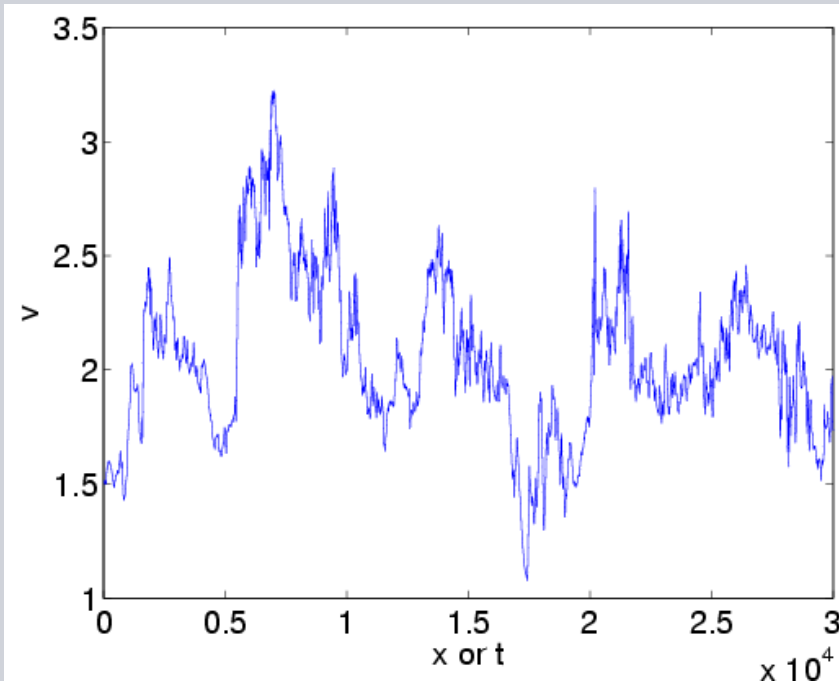
Improve Wind-Field Modelling to Increase the Engineering Integrity of Wind Turbines



- External wind conditions affect structural loading, durability, and operation of wind turbines. Efficient grid control requires forecast of power production and fluctuation.
- Current standard (IEC 61400) for normal turbulence modeling of wind fields is based on Gaussian statistics.
- Observed turbulent wind fields are highly non-Gaussian.

Turbulence = Energy Cascade





atmospheric boundary layer

$R_\lambda = 9000$

Kolmogorov phenomenology:

$$\langle \Delta v_l^n \rangle \propto l^{\zeta_n}$$

$$\langle \Delta v_l^n \rangle \propto \langle \varepsilon_l^{n/3} \rangle l^{n/3}$$

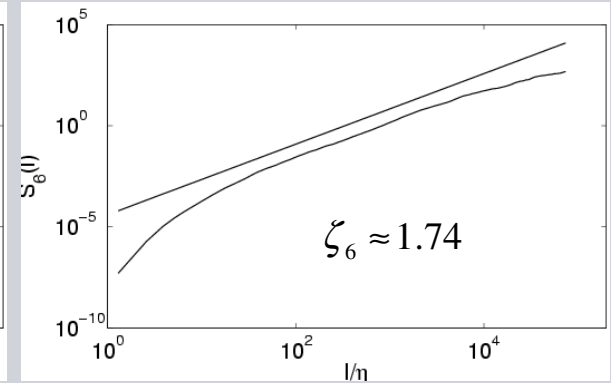
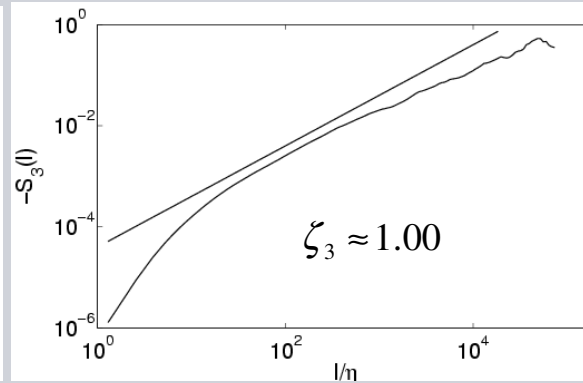
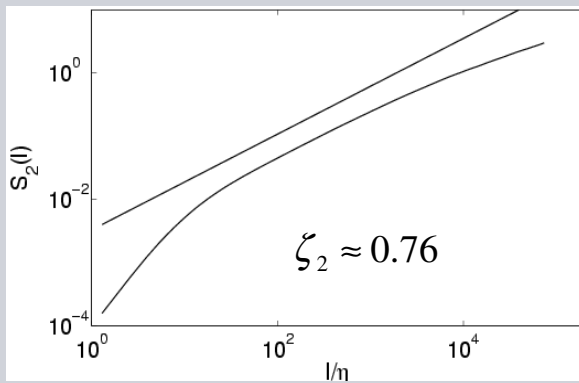
$$\langle \varepsilon_l \rangle \propto l^{\tau_n}$$

$$(\eta \ll l \ll L)$$

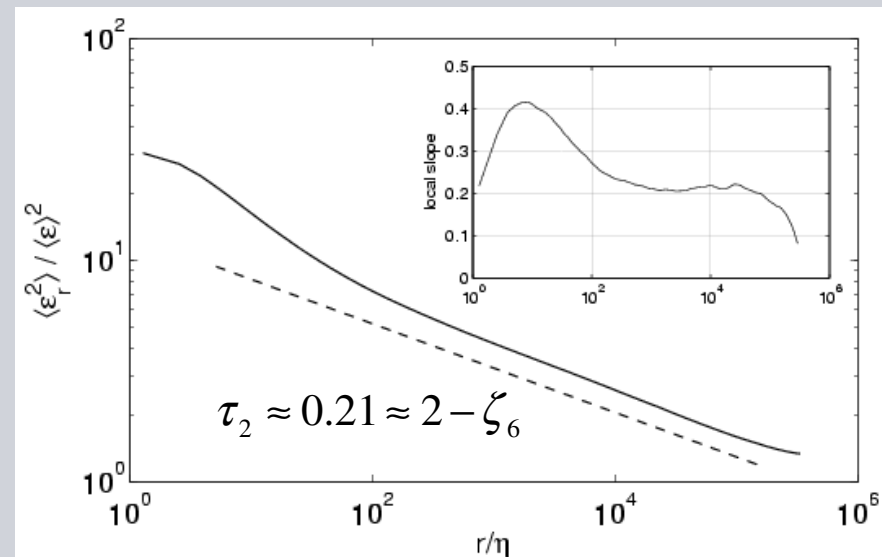
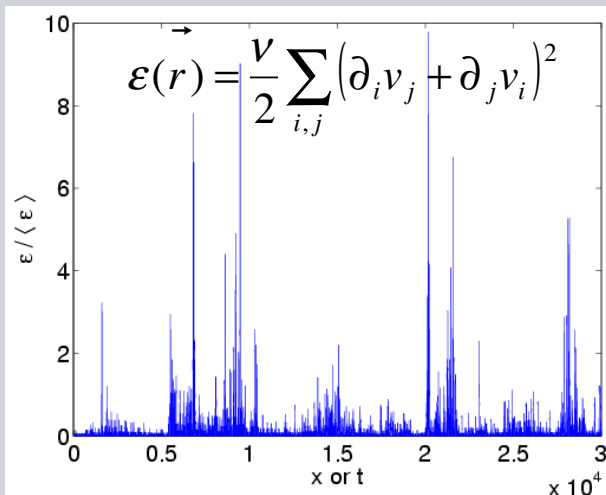
$$\Delta v_l = [v(r+l) - v(r)] \cdot \hat{l}$$

$$\varepsilon_l = \frac{1}{l} \int_{x-l/2}^{x+l/2} \varepsilon(x') dx'$$

Scaling in Practice not Satisfactory



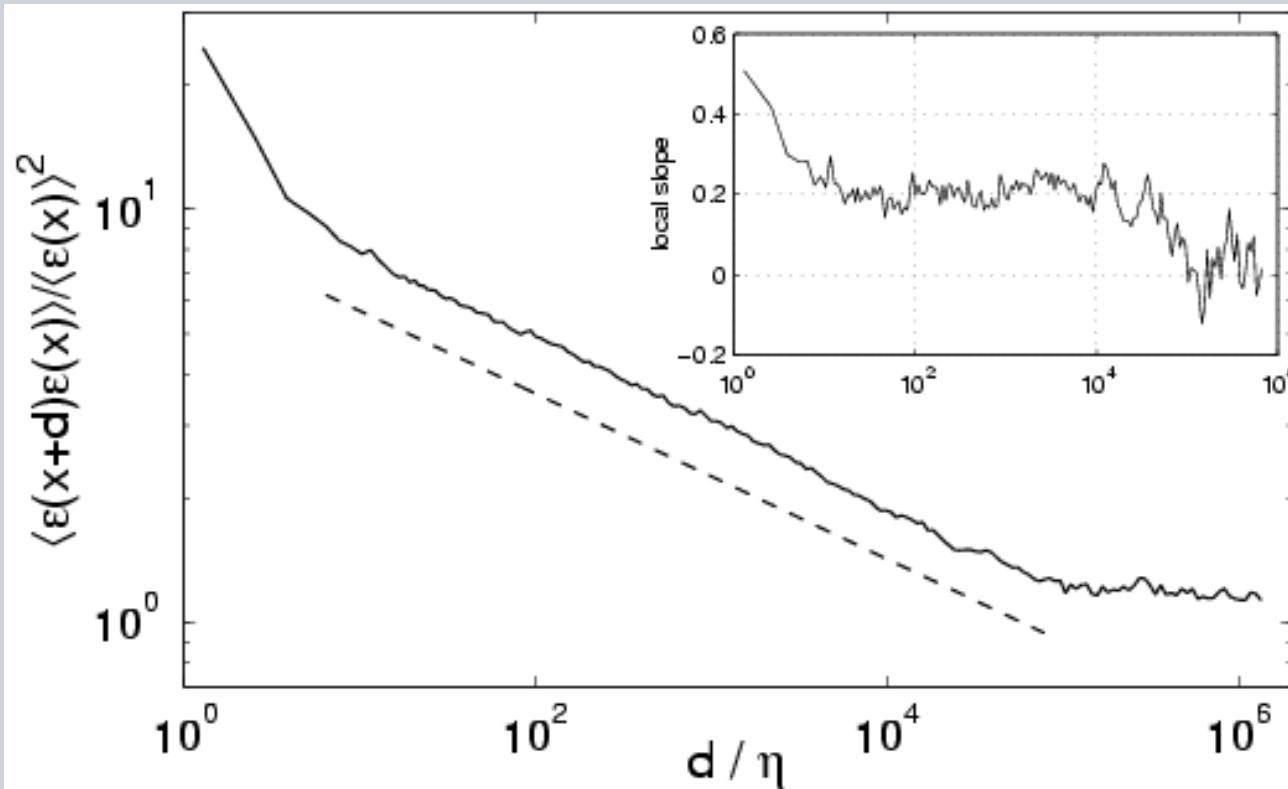
$$\eta \ll l \ll L \quad (L/\eta \approx 5 \cdot 10^4)$$



$$\eta \ll l \leq L$$

Good Scaling of Energy Dissipation n-point Correlation

$$\langle \varepsilon_l^2 \rangle = \frac{1}{l^2} \int_l dx_1 \int_l dx_2 \langle \varepsilon(x_1) \varepsilon(x_2) \rangle$$



$$\eta < l \leq L$$

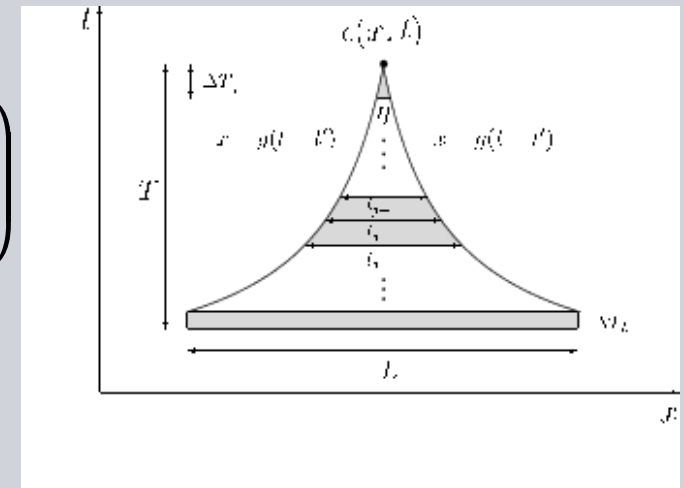
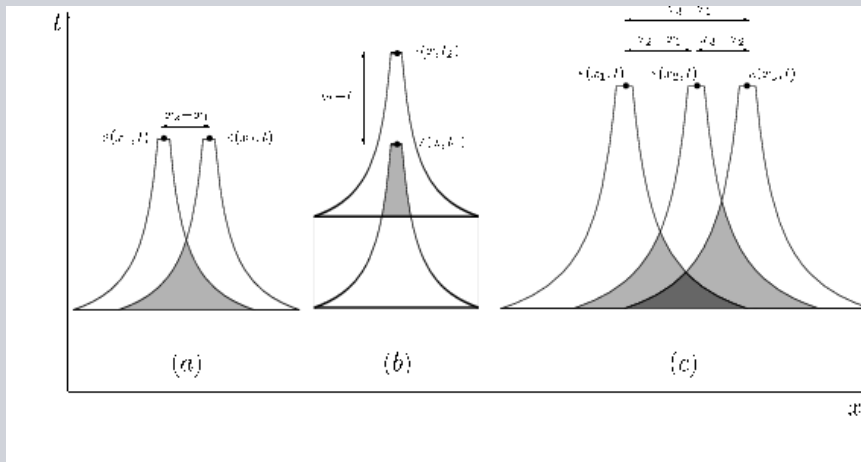
Europhys. Lett. 61 (2003) 756

Phys. Rev. E 71 (2005) 026309

hierarchy of scales: $L \rightarrow L/\lambda \rightarrow \dots \rightarrow L/\lambda^j \rightarrow \dots \rightarrow L/\lambda^J = \eta$

random multiplication: $\varepsilon = q_1 \cdot q_2 \cdots q_j \cdots q_J = \exp\left(\sum_j \ln q_j\right)$

$$\varepsilon(x, t) = \exp\left(\int_{t-T}^t dt' \int_{x-L/2}^{x+L/2} dx' f(x-x', t-t') \gamma(x', t')\right)$$



$$\langle \varepsilon^{n_1}(x+d, t) \varepsilon^{n_2}(x, t) \rangle \propto (L/d)^{\tau(n_1, n_2)}$$

$$\tau(n_1, n_2) = \tau_{n_1+n_2} - \tau_{n_1} - \tau_{n_2}$$

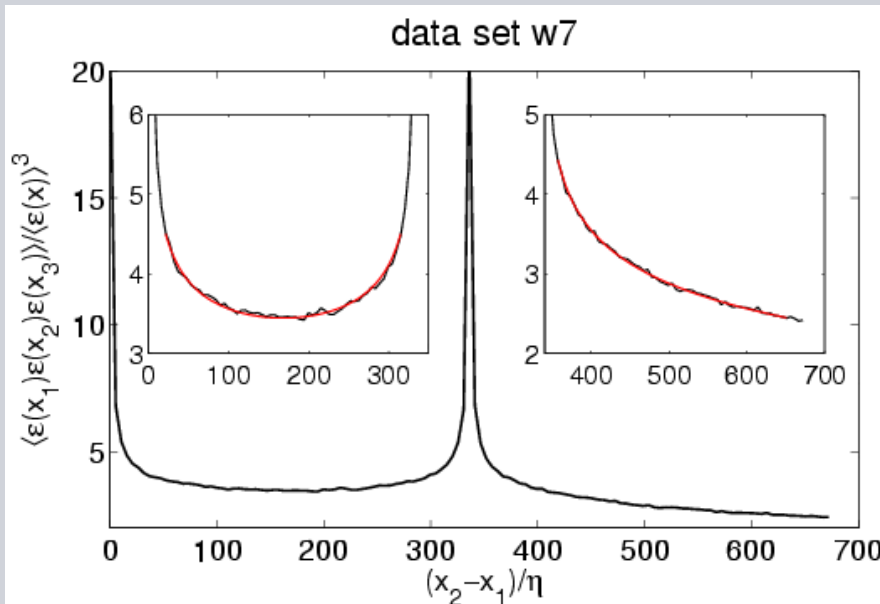
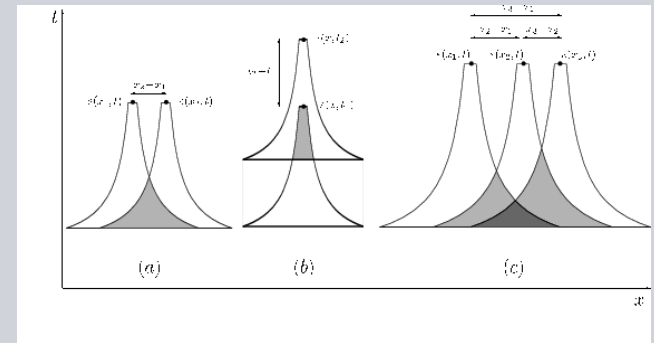
$$\tau_n = \tau_2(n - n^\alpha)/(2 - 2^\alpha)$$

Test I: Three-Point Correlations

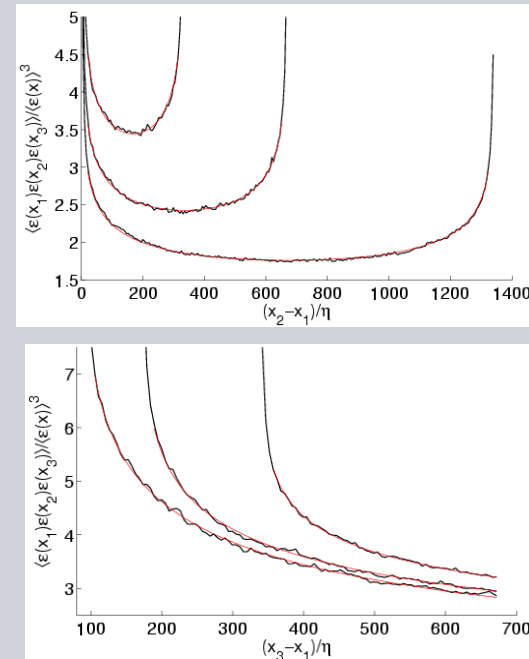
$$\left\langle \varepsilon^{n_1}(x_1, t) \varepsilon^{n_2}(x_2, t) \varepsilon^{n_3}(x_3, t) \right\rangle$$

$$\propto \left(\frac{L}{x_3 - x_1} \right)^{\alpha_{13}} \left(\frac{L}{x_2 - x_1} \right)^{\alpha_{12}} \left(\frac{L}{x_3 - x_2} \right)^{\alpha_{23}}$$

$$\alpha_{13} = \tau_{n_1+n_2+n_3} - \tau_{n_1+n_2} - \tau_{n_2+n_3} + \tau_{n_2} \quad \alpha_{12} = \tau_{n_1+n_2} - \tau_{n_1} - \tau_{n_2} \quad \alpha_{23} = \tau_{n_2+n_3} - \tau_{n_2} - \tau_{n_3}$$



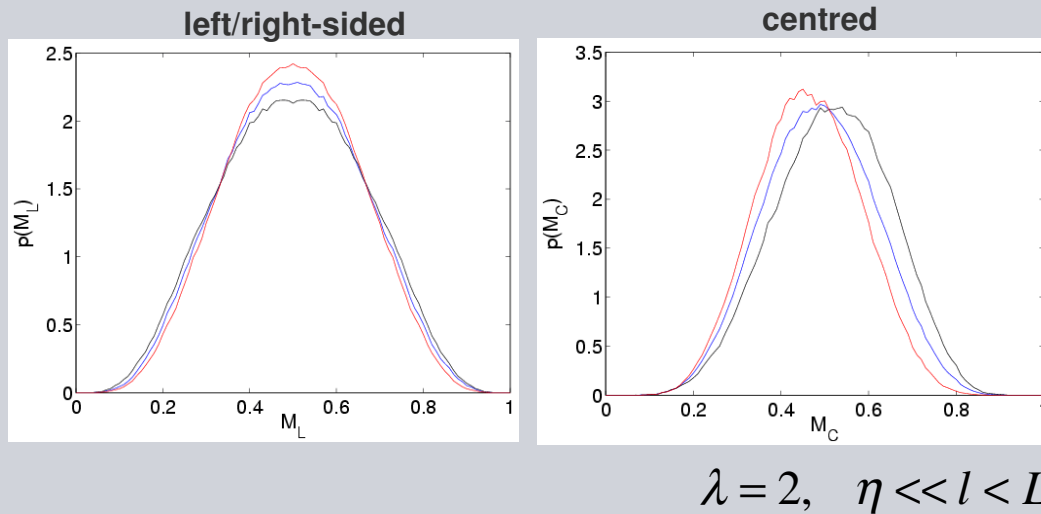
Phys. Lett. A 320 (2004) 247-253



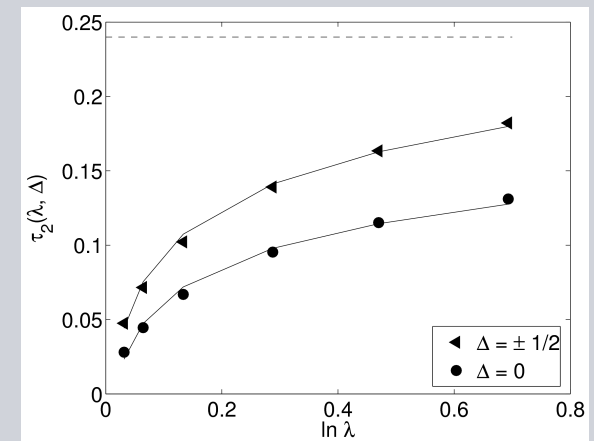
wind tunnel,
 $R_\lambda = 860$,
 $L/\eta = 1960$

Test II: Breakup Coefficients

$$p(M_l | M_{\lambda l})$$



$$\lambda M \neq q$$



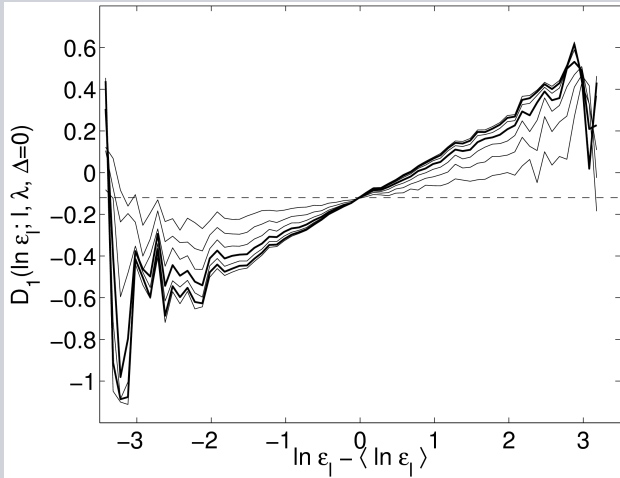
scale correlations

Sreenivasan + Stolovitzky '95,
Molenaar, Herweijer + van de Water '95,
Pedrizzetti, Novikov + Praskovsky '96

$$M_l(\lambda) = \frac{\varepsilon_l}{\lambda \varepsilon_{\lambda l}}$$

$$\varepsilon_l = \frac{1}{l} \int_l \varepsilon(x) dx$$

Test III: Markov Picture

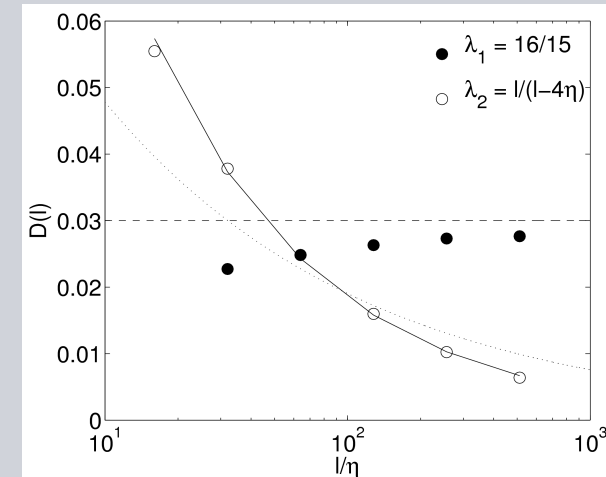
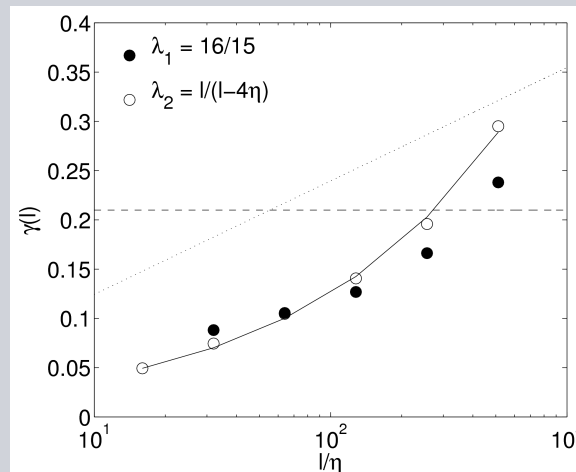
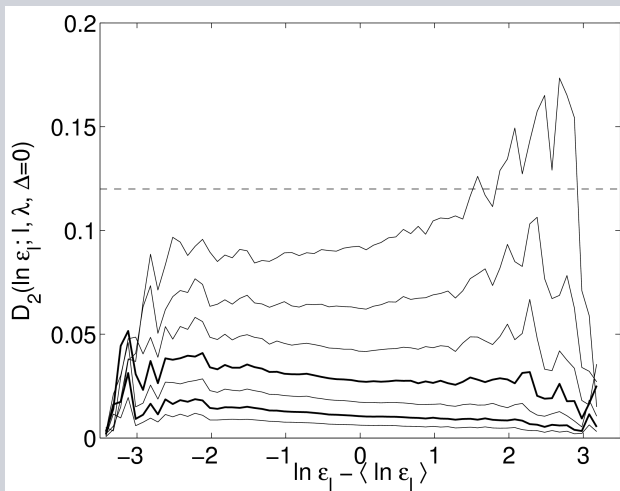


$$D_n(x, l) = \lim_{\lambda \rightarrow 1} \frac{1}{n! \ln \lambda} \left\langle \ln^n(\lambda M_l(\lambda)) \mid x_l \right\rangle_c$$

$$\partial_t p(x) = \sum_{n=1}^{\infty} (-1)^n \partial_x^n D_n(x) p(x)$$

$$x_t = \ln \varepsilon_l \quad t = \ln(L/l)$$

Naert, Friedrich + Peinke '97
Marcq + Naert '98



again: scale correlations

Next Step: Modelling the Velocity Field

SIEMENS



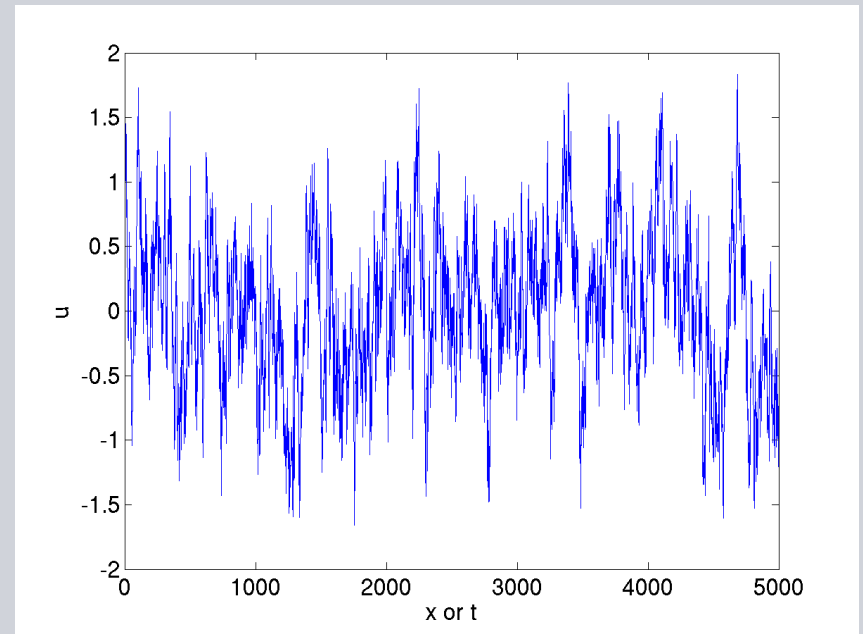
Standard (IEC 61400) Modelling of Turbulent Wind Fields

Jakob Mann model (Prob. Engng, Mech. **13** (1998), 269-282)

$$\mathbf{u}(\mathbf{x}) = \int e^{i\mathbf{k} \cdot \mathbf{x}} d\mathbf{Z}(\mathbf{k})$$

$$\langle dZ_i^*(k) dZ_j(k) \rangle = \Phi_{ij}(k) dk_1 dk_2 dk_3$$

$$\Phi_{ij}(k) = \frac{E(k)}{4\pi k^4} (\delta_{ij} k^2 - k_i k_j)$$

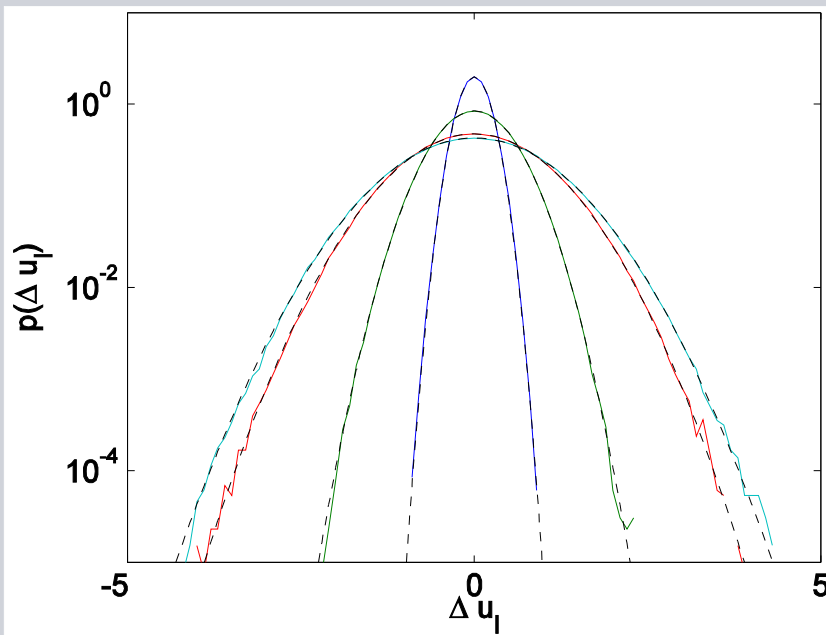


Standard vs. Real Wind Traces: Gaussian vs. Non-Gaussian

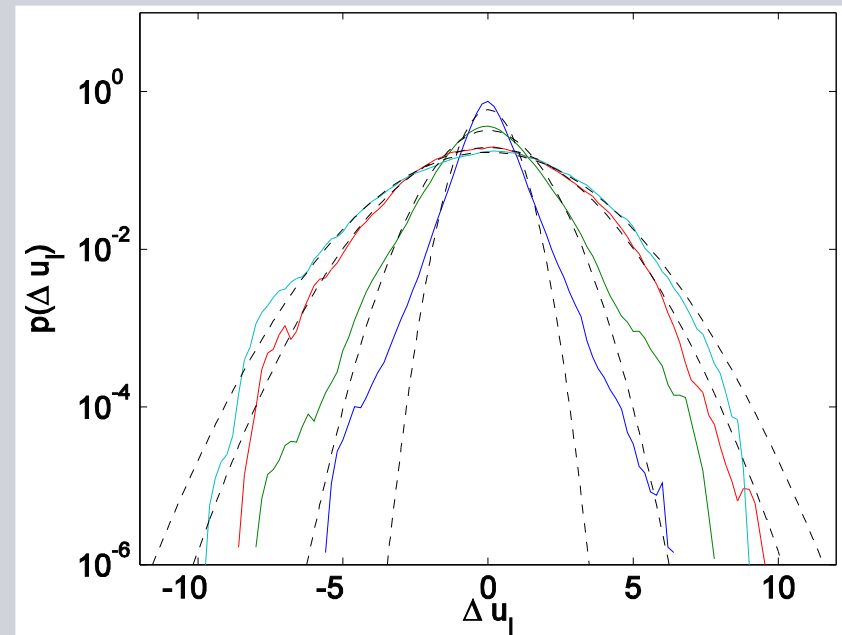
distributions of velocity increments

$$\Delta u_l(x) = u(x+l) - u(x)$$

(standard normal turbulence model)



(observed atmospheric boundary layer)



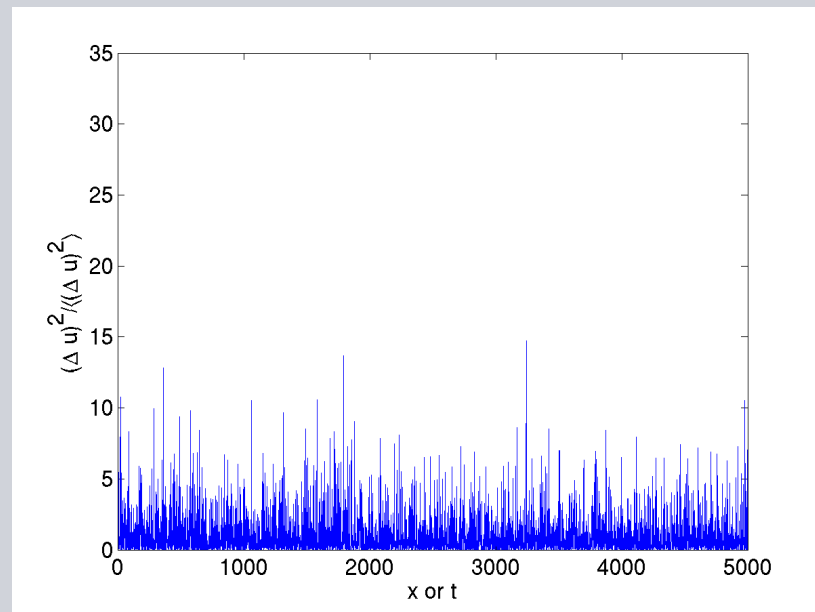
$l = 1024m$ (turquoise), $32m$ (red), $8m$ (green), $1m$ (blue)

Standard vs. Real Wind Traces: Non-Intermittent vs. Intermittent

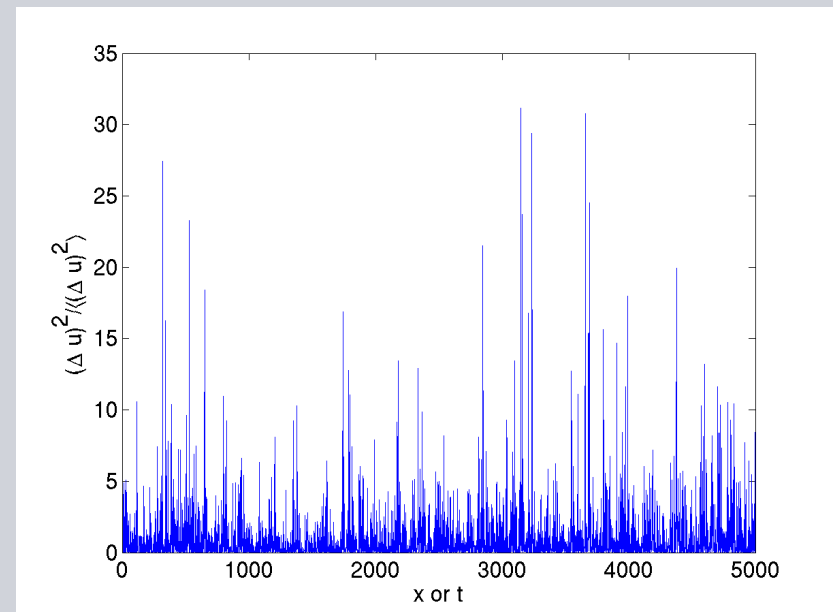
volatility of velocity increments

$$\Delta u(x)^2 = [u(x + \Delta x) - u(x)]^2$$

(standard normal turbulence model)



(observed atmospheric boundary layer)



$\Delta x = 1m$

Multifractal Extension of Standard Normal Turbulence Modelling

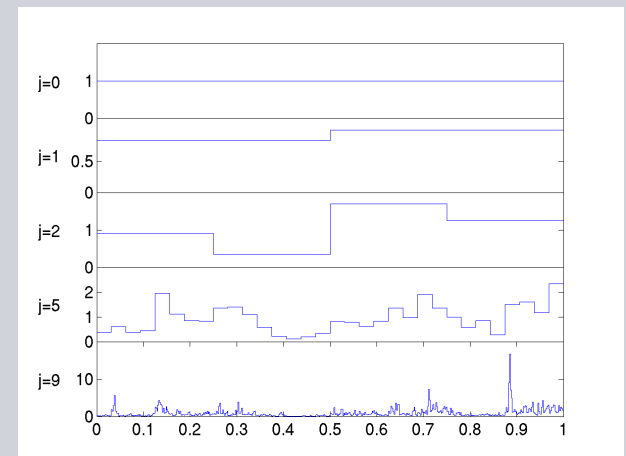
standard normal turbulence model

$$E(k) = c L^{5/3} / (1 + L^2 k^2)^{5/6}$$

$$u(x) = \sum_k \sqrt{E(k)} n_k e^{ikx}$$

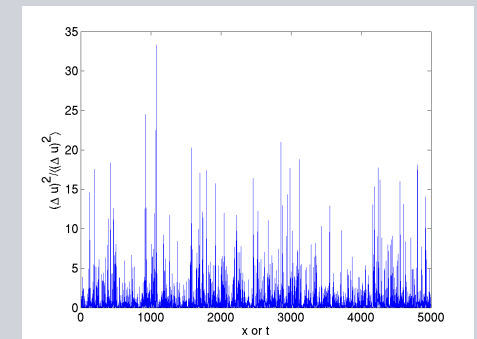
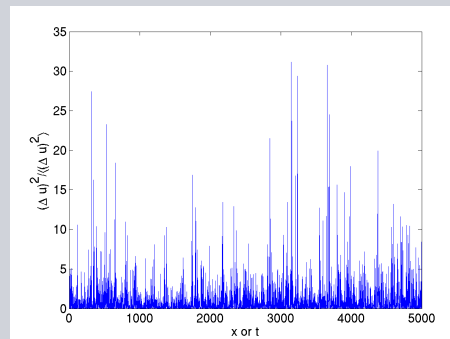
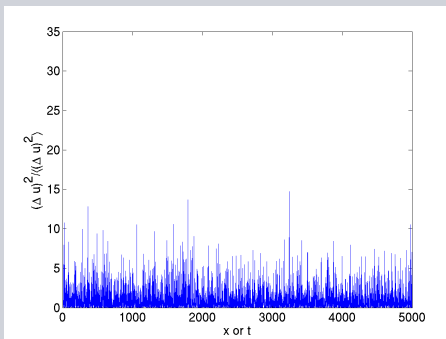
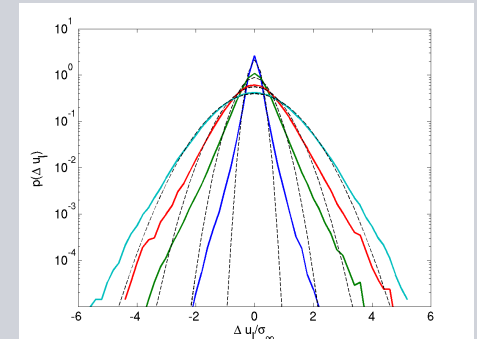
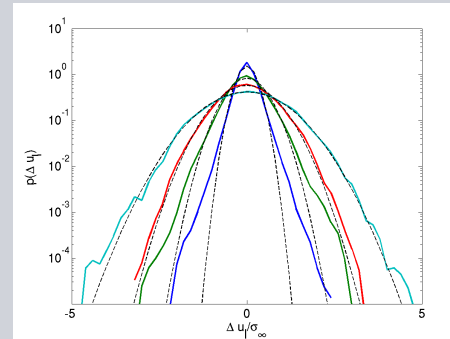
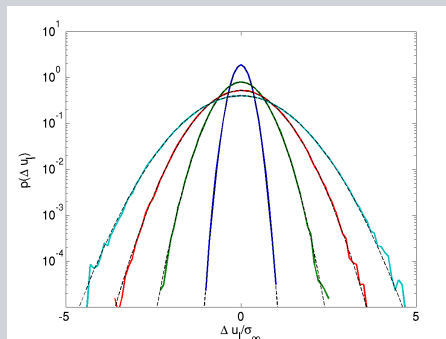
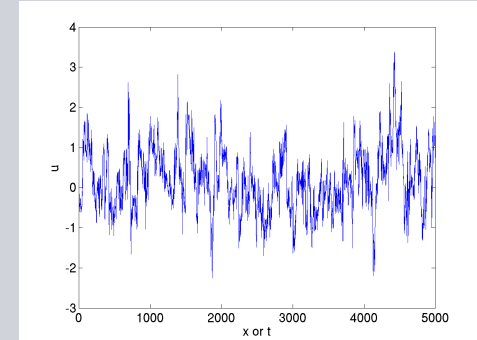
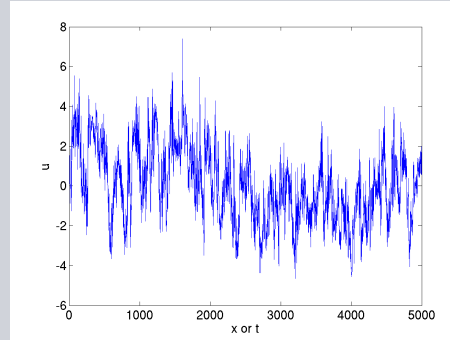
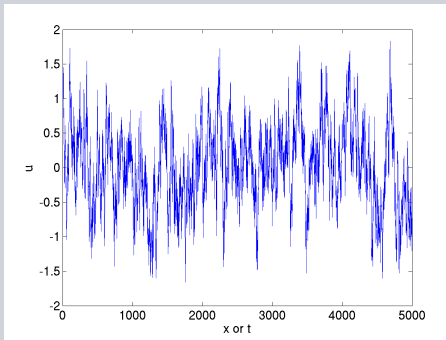
$$\Delta u_{normal} = u(x + \Delta x) - u(x)$$

multifractal cascade process

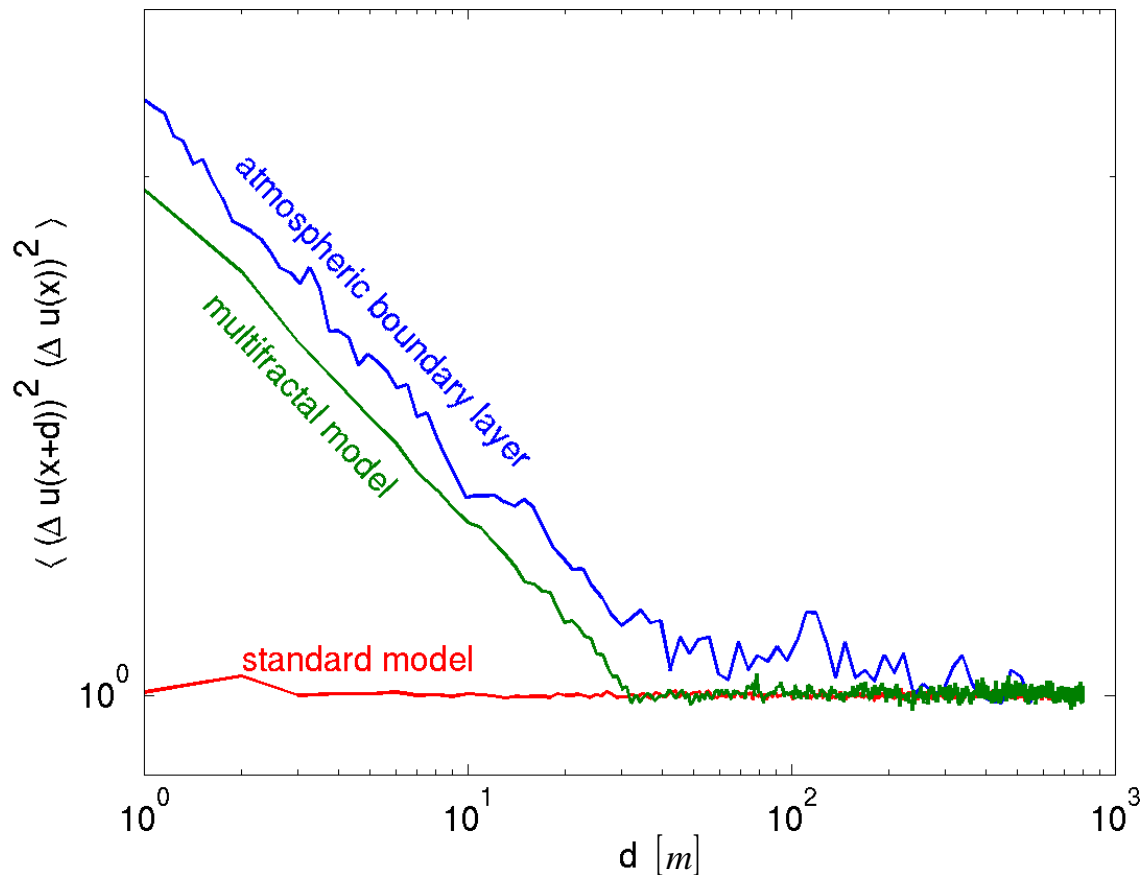


$$\Delta u_{mf} = -\partial V(u_{mf}) + \sqrt{M(x)} \Delta u_{normal}(x)$$

Wind Traces: Standard - Real - Multifractal



Wind Gust Clustering: Standard - Real - Multifractal

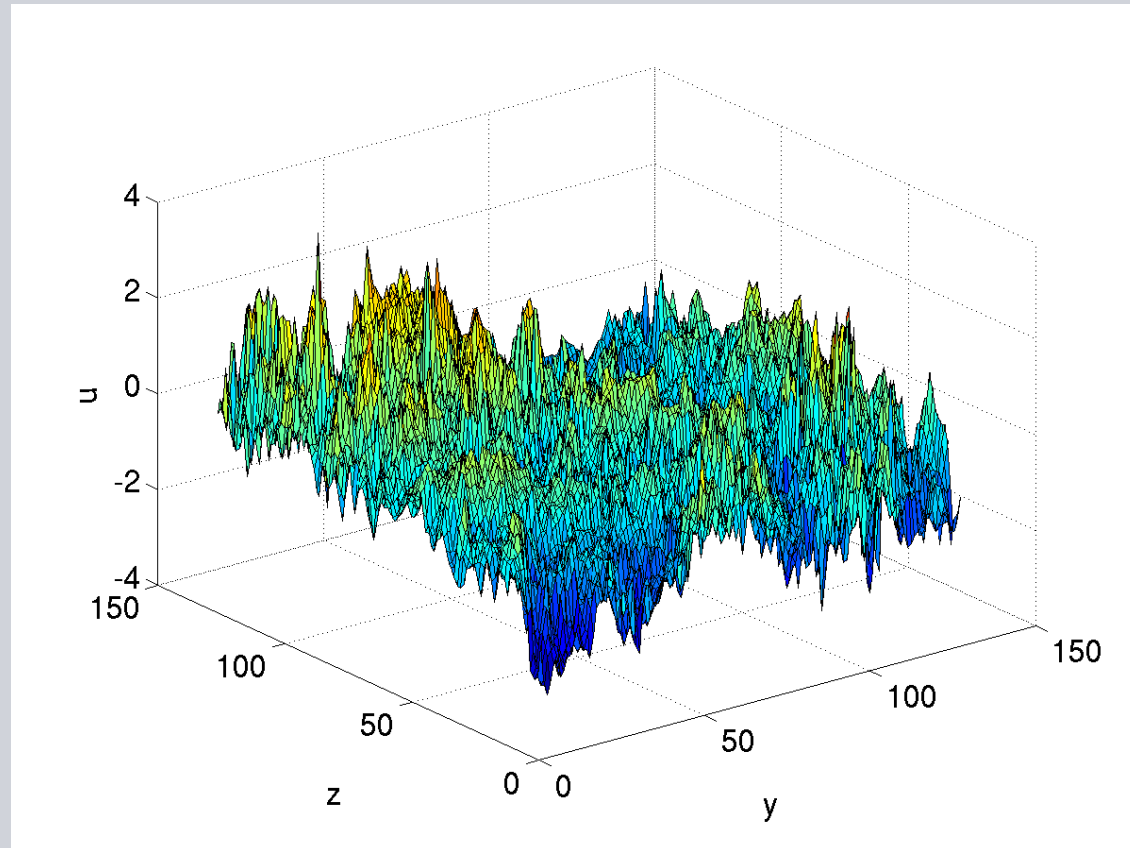
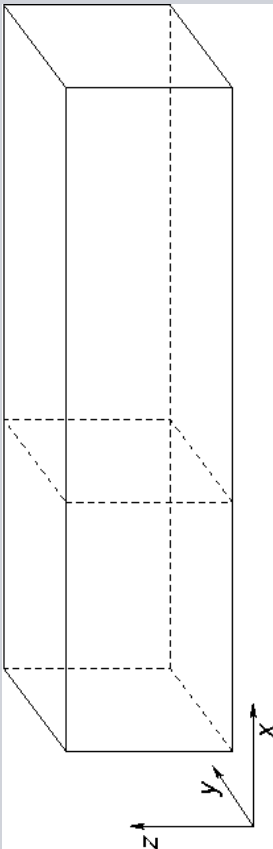


correlation length $\approx 30m$,
correlation time $\approx 5sec$

length of rotor blade $\approx 40m$,
resonance frequency $\approx 0.5Hz$

More Multifractal Modelling: from Wind Traces to Wind Fields

$$u(x, y, z)$$



Conclusion & Outlook

- Cascade captures properties of turbulence well
- Realistic turbulence modelling of wind fields
- Developed method is very general

- Future efforts
 - on-site wind-data calibration
 - extreme value statistics
 - wind-turbine interaction modelling
 - meander modelling