RL-BLH: Learning-Based Battery Control for Cost Savings and Privacy Preservation for Smart Meters

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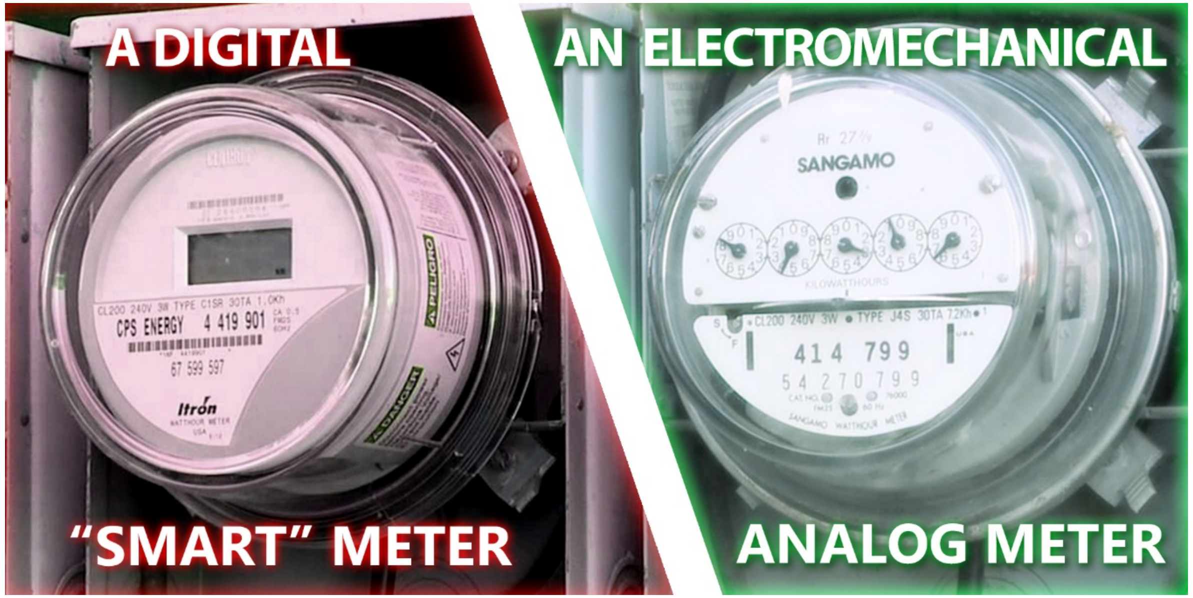
Introduction

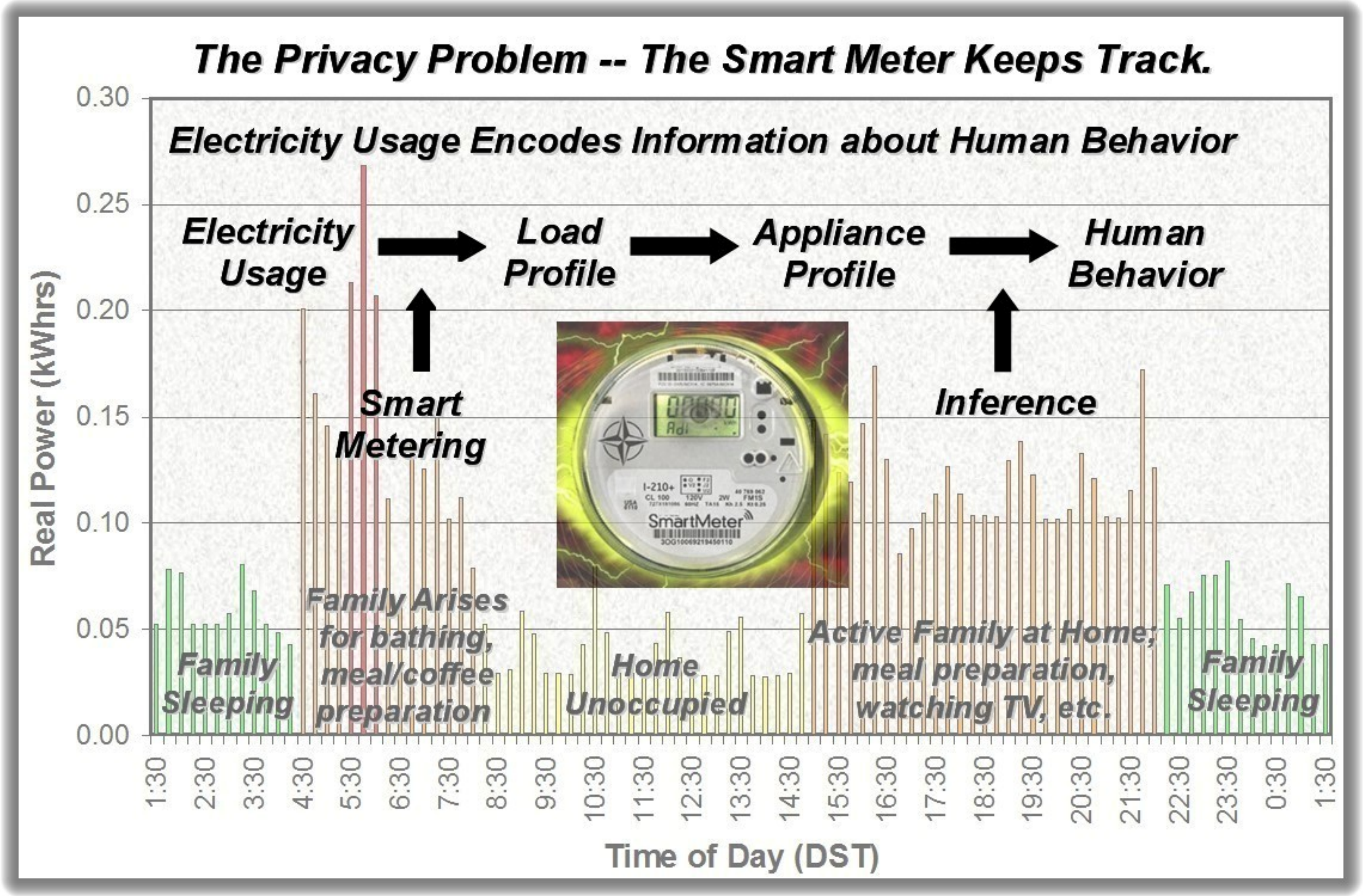
Smart meters



from https://stopsmartmeters.org

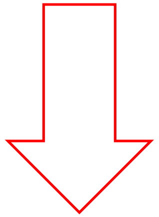
- Smart meters
  - Report fine-grained profiles of energy usage
- Many benefits to utility companies
  - Management cost down, demand prediction, time-of-use pricing, and so on
- Customers also beneficial
- But also threaten user privacy!

Privacy issues (1/2)



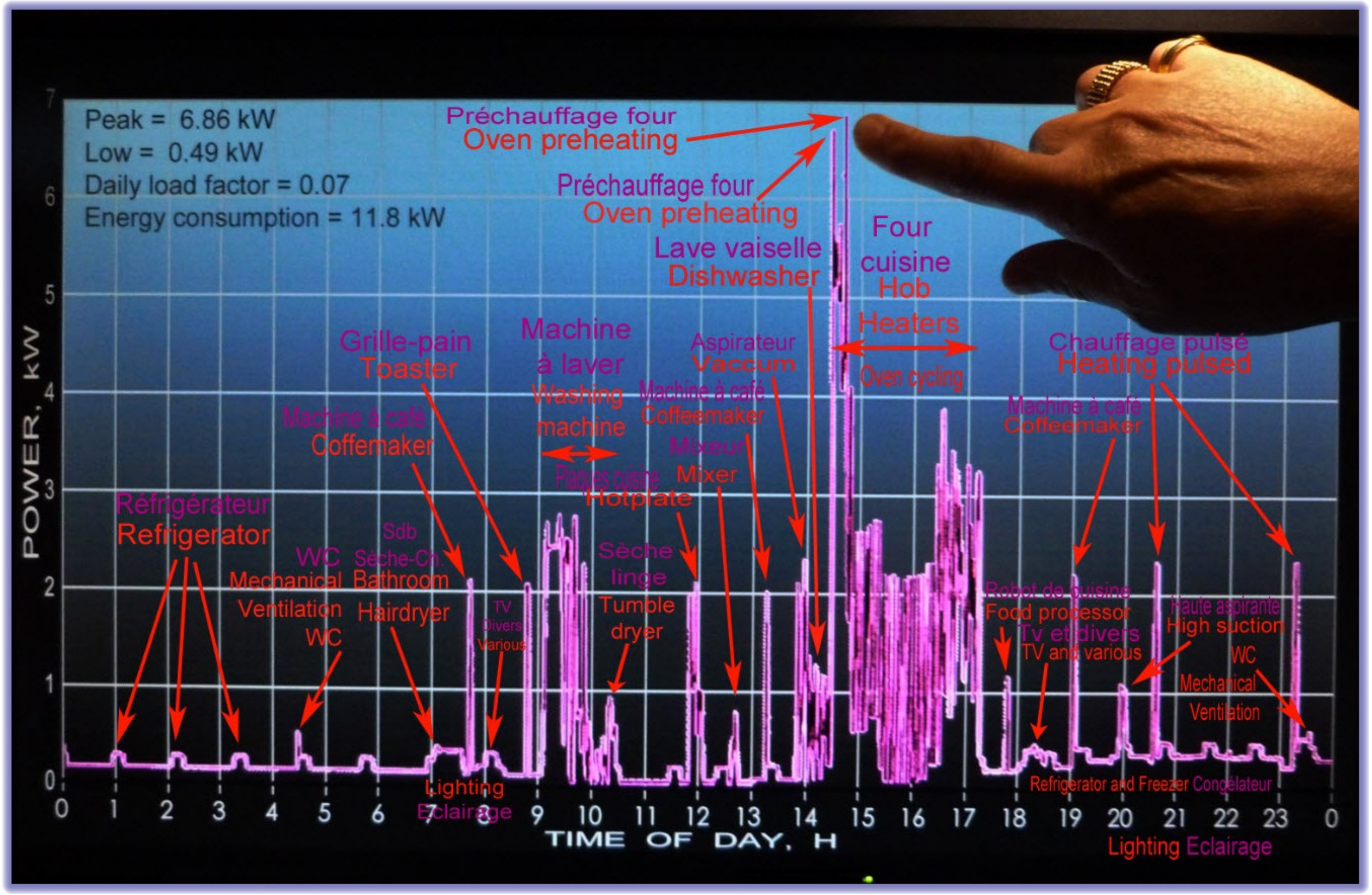
from https://smartgridawareness.org

low-frequency variation



behavior profiling

Privacy issues (2/2)



from https://smartgridawareness.org

high-frequency variation

Types of appliances in use

Delaying the era of smart grids

from https://stopsmartmeters.org

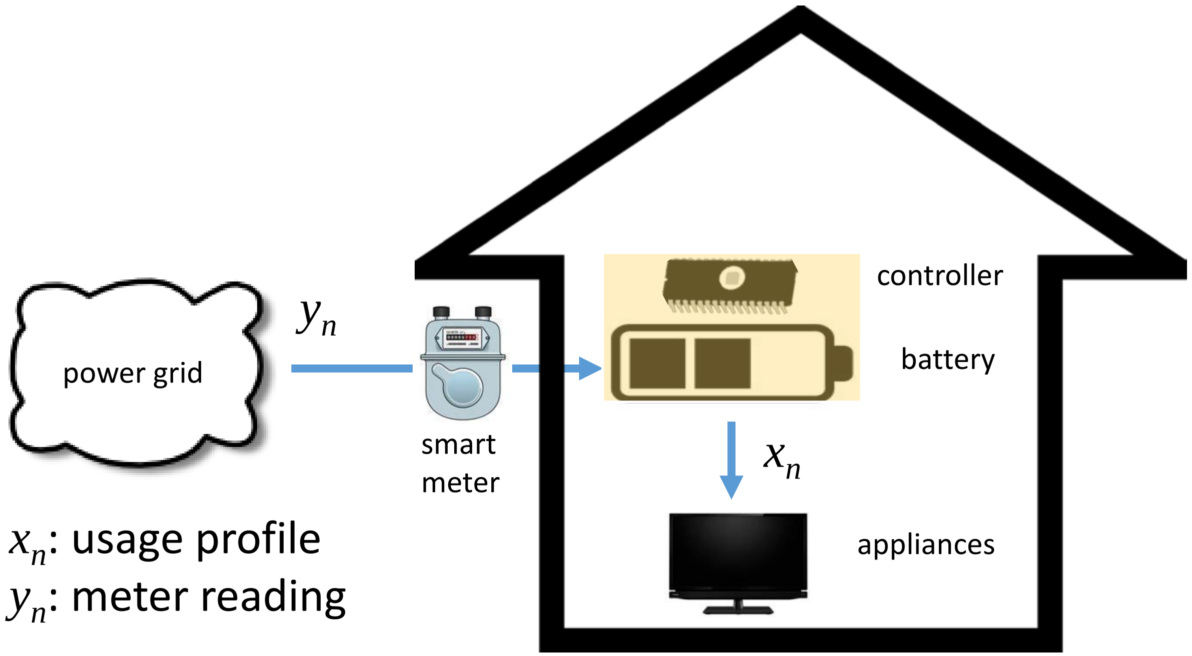
from CBS 5 News in Phoenix, Arizona

"I want my old meter back,
paying $5 fee each month for
employees to read the meter."

**Several lawsuits ongoing
to stop installing smart meters**

BCSMART
METER
LAWSUIT.CA

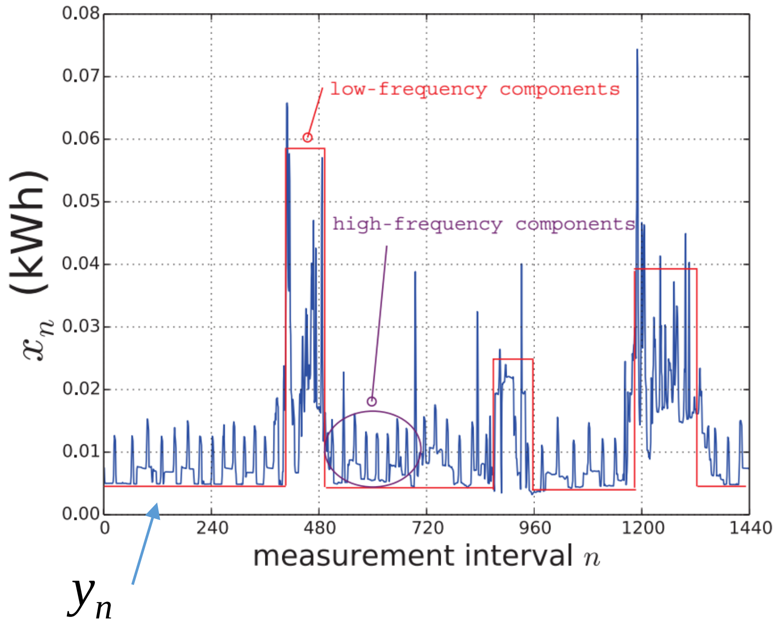
Battery-based load hiding (BLH)

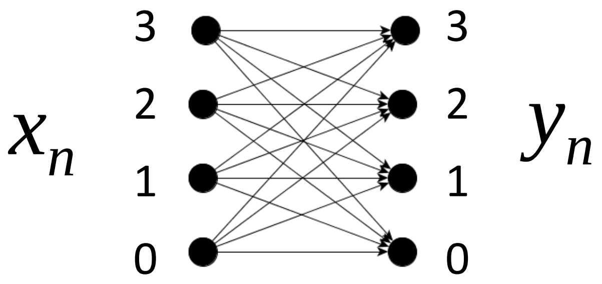


x_n: usage profile
y_n: meter reading

- A battery between the smart meter and appliances
- What the smart meter reports
  - How we charge the battery
- Appliances use energy stored in the battery
  - Decouples meter readings from actual usage profile
- Has some limitations

Typical ways to control the battery





- Flattening high-frequency components [1,2]
  - Effective in hiding load signatures
  - Does not change much the shape of usage profile envelop
- Discrete-state Markov decision process (MDP) [3]
  - Can hide both low- and high-frequency components
  - Required to know the probability distribution of usage profile
  - Quantization: performance vs. complexity

[1] Kalogridis et al.,, "Privacy for smart meters: Towards undetectable appliance load signatures" SmartGridComm2010
[2] Yang et al., "Minimizing private data disclosures in the smart grid" CCS2012
[3] Koo et al., "Privatus: Wallet-friendly privacy protection for smart meters." ESORICS2012

Our contributions

- Hides both low- and high-frequency variations of usage profile in practical setup
  - No quantization of energy usage
  - No knowledge about probability distribution of usage
- Cost savings by exploiting Time-of-Use (TOU) pricing
  - Charge the battery when price is low and use the stored energy when the price is high
  - Reinforcement learning based optimal decisions on how much to charge
- Speedup learning
  - Synthetic data generation in run-time
  - Reuse of data in early phases

Solution approach

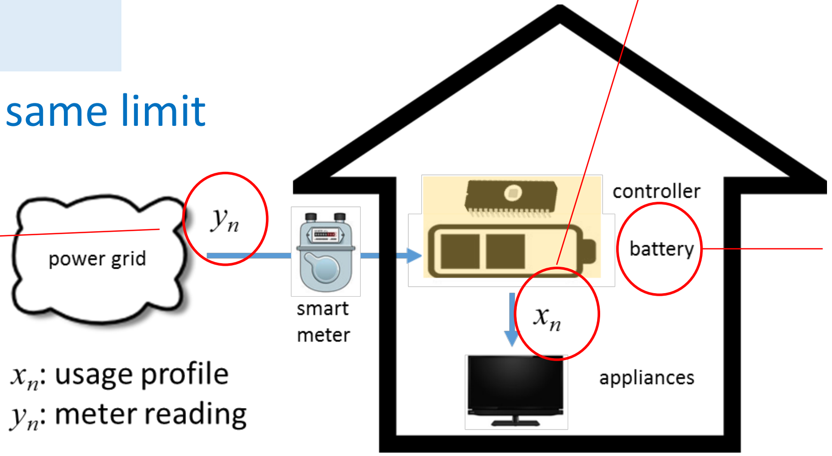
System model

Meter reading

$$0 \le y_n \le x_M$$

same limit

reported
to utilities



x_n: usage profile
y_n: meter reading

consumed
by appliances

Usage profile

$$0 \le x_n \le x_M$$

physical limit
a continuous variable

rechargeable
battery

Battery level

$$b_n = b_{n-1} + y_{n-1} - x_{n-1}$$

$$0 \le b_n \le b_M$$

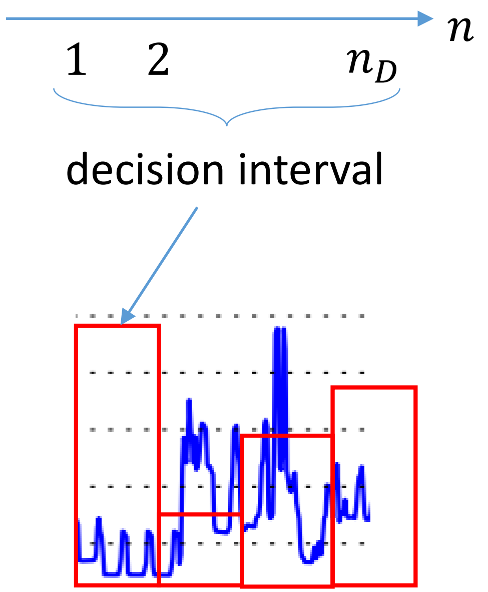
capacity

Privacy protection

- Changing y_n in every n was shown to be not good.
  - Causes significant correlation between x_{n-1} and y_n

From Koo et al., "Privatus: Wallet-friendly privacy protection for smart meters." ESORICS2012

- We shape the meter readings as rectangular pulses.
  - Change the values of y_n only once every n_D measurement intervals
  - Like high-frequency flattening, this reduces correlation between x_n and y_n for n_D intervals
- The pulse magnitude changes for cost savings
  - Hides low-frequency variation as well, since the magnitude is determined mainly based on the current battery level, not the shape of usage profile



Cost savings (1/2)

- How to achieve cost savings?
  - Charge a battery when price is low, and use the stored energy when price is high
- Cost savings of a day, denoted by S:

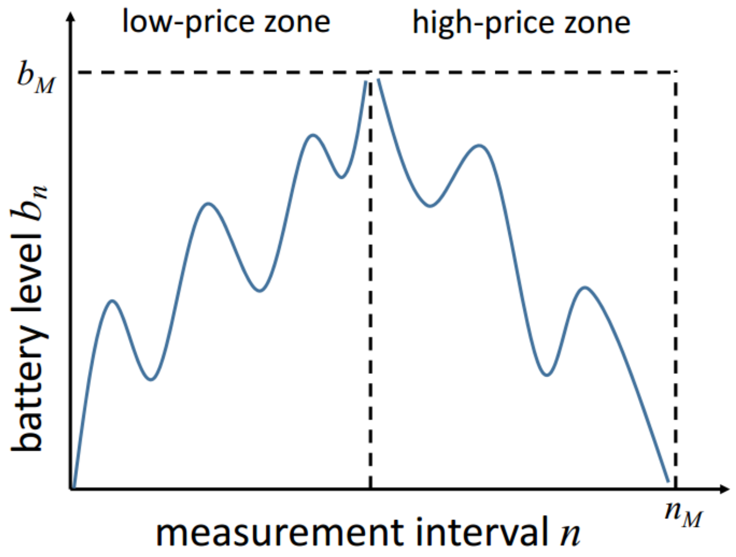
what you pay w/o RL-BLH

what you pay w/ RL-BLH

$$S = \sum_{n=1}^{n_M} r_n x_n - \sum_{n=1}^{n_M} r_n y_n$$

$$= \sum_{n=1}^{n_M} r_n (x_n - y_n)$$

rate (price)



maximum cost savings = $(r_H - r_L) b_M$

e.g., r_L=7.04 cent per kWh and r_H=21.09 cent per kWh

Cost savings (2/2)

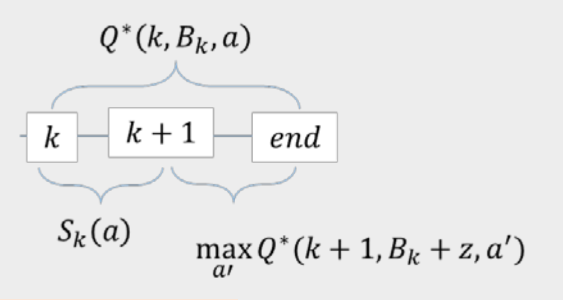
- Cost savings for the k-th decision interval

$$S_k(a) = \sum_{n=(k-1)n_D+1}^{kn_D} r_n(x_n - a)$$

$$S = \sum_{n=1}^{n_M} \boxed{r_n(x_n - y_n)}$$

- The maximum cost savings of a day

$$\max E\left(\sum_{k=1}^{k_M} S_k(a)\right) = \max_a Q^*(1, B_1, a)$$



- Bellman equations

$$Q^*(k, B_k, a) = \int_{-x_M n_D}^{x_M n_D} P_k(z)\left(S_k(a) + \max_{a'} Q^*(k+1, B_k + z, a')\right) dz$$

The maximum cost savings we can achieve with a from k to k_M

Probability that the change in the battery level is z from k to $k+1$

Immediate return with a at k

$B_k = b_{(k-1)n_D+1}$
battery level at the beginning of the k-th decision interval

The maximum we can achieve from k+1 to k_M

Reinforcement learning

Reinforcement learning to maximize cost savings

- $Q^*(k, B_k, a)$ estimated by a running average

$$Q^*(k, B_k, a) = \int_{-x_M n_D}^{x_M n_D} P_k(z) \underline{\left(S_k(a) + \max_{a'} Q^*(k+1, B_k + z, a')\right)} dz \quad \leftarrow \quad Q^*(k, B_k, a) = E(\cdot) \approx \frac{1}{N}\sum_{i=1}^{N} sample_i$$

unknown

$$Q(k, B_k, a) \leftarrow (1-\alpha)Q(k, B_k, a) + \alpha\left(S_k(a) + \max_{a'} Q(k+1, B_{k+1}, a')\right)$$

Q learning

can be rewritten as:

$$Q(k, B_k, a) \leftarrow Q(k, B_k, a) + \alpha \underbrace{\left(S_k(a) + \max_{a'} Q(k+1, B_{k+1}, a') - Q(k, B_k, a)\right)}_{\Delta Q(k, B_k, a)}$$

$Q(k, B_k, a)$ converges when $\Delta Q(k, B_k, a)$ goes to zero

Q approximation

- The number of possibilities for state (k, B_k, a) is infinite

$$Q(k, B_k, a) \leftarrow Q(k, B_k, a) + \alpha\left(S_k(a) + \max_{a'} Q(k+1, B_{k+1}, a') - Q(k, B_k, a)\right)$$

a continuous variable

  - Explicitly representing $Q(k, B_k, a)$ for all possible states is infeasible.
- Approximate $Q(k, B_k, a)$ by a linear combination of representative features

$$Q(k, B_k, a) = \sum_{i=0}^{5} w_i^{(a)} f_i(k, B_k)$$

i	0	1	2	3	4	5
$f_i(k, B_k)$	1	$\bar{k}$	$\bar{b}$	$\bar{k}\bar{b}$	$\bar{k}^2$	$\bar{b}^2$

$\bar{k} = k/k_M$ $\quad\quad$ $\bar{b} = B_k/b_M$

Training

- We minimize $\mathrm{E}(\Delta Q(k, B_k, a)^2)$

$$Q(k, B_k, a) \leftarrow Q(k, B_k, a) + \alpha \underbrace{\left(S_k(a) + \max_{a'} Q(k+1, B_{k+1}, a') - Q(k, B_k, a) \right)}_{\Delta Q(k, B_k, a)}$$

- With the stochastic gradient descent, the weights can be learned by:

$$w_i^{(a)} \leftarrow w_i^{(a)} + \alpha \Delta Q(k, B_k, a) f_i(k, B_k)$$

learning rate

Means to expedite learning

- Generating synthetic data on the fly
  - Convergence to the optimal decision policy takes time, which is proportional to the time to collect enough number of training samples
  - Can reduce the time to convergence by feeding artificially generated data
  - Every d_G days, we generate t_G days of artificial usage profiles
    - ✓ x_n is sampled according to its statistical characteristic that is coarsely learned
- Reuse of data
  - Initial values of weights $w_i^{(a)}$ are random
  - In early phase, data is not fully utilized
  - Until the first d_R days, we store the usage profile of each day, and re-train the system t_R times using the profiles

Experiments

Evaluation metrics

- Mutual information (MI)

The smaller the better

$$H(\chi) = -\sum_i P(\chi = i)\log_2 P(\chi = i)$$

$$X_n = (x_n, x_{n+1})$$
$$Y_n = (y_n, y_{n+1})$$

$$MI = \underbrace{\frac{1}{n_M - 1}\sum_{n=1}^{n_M-1} \frac{\overbrace{H(X_n) - H(X_n|Y_n)}^{\text{uncertainty reduction by observing } Y_n}}{H(X_n)}}_{\text{normalized and averaged}}$$

High-frequency variation: Load signatures

- Pearson correlation coefficient (CC)

The smaller the better

$$CC = \frac{\sum_{n=1}^{n_M}(x_n - \bar{x})\sum_{n=1}^{n_M}(y_n - \bar{y})}{\sqrt{\sum_{n=1}^{n_M}(x_n - \bar{x})^2 \sum_{n=1}^{n_M}(y_n - \bar{y})^2}}$$

sample means

Low-frequency shape: Behavioral patterns

- Saving ratio (SR)

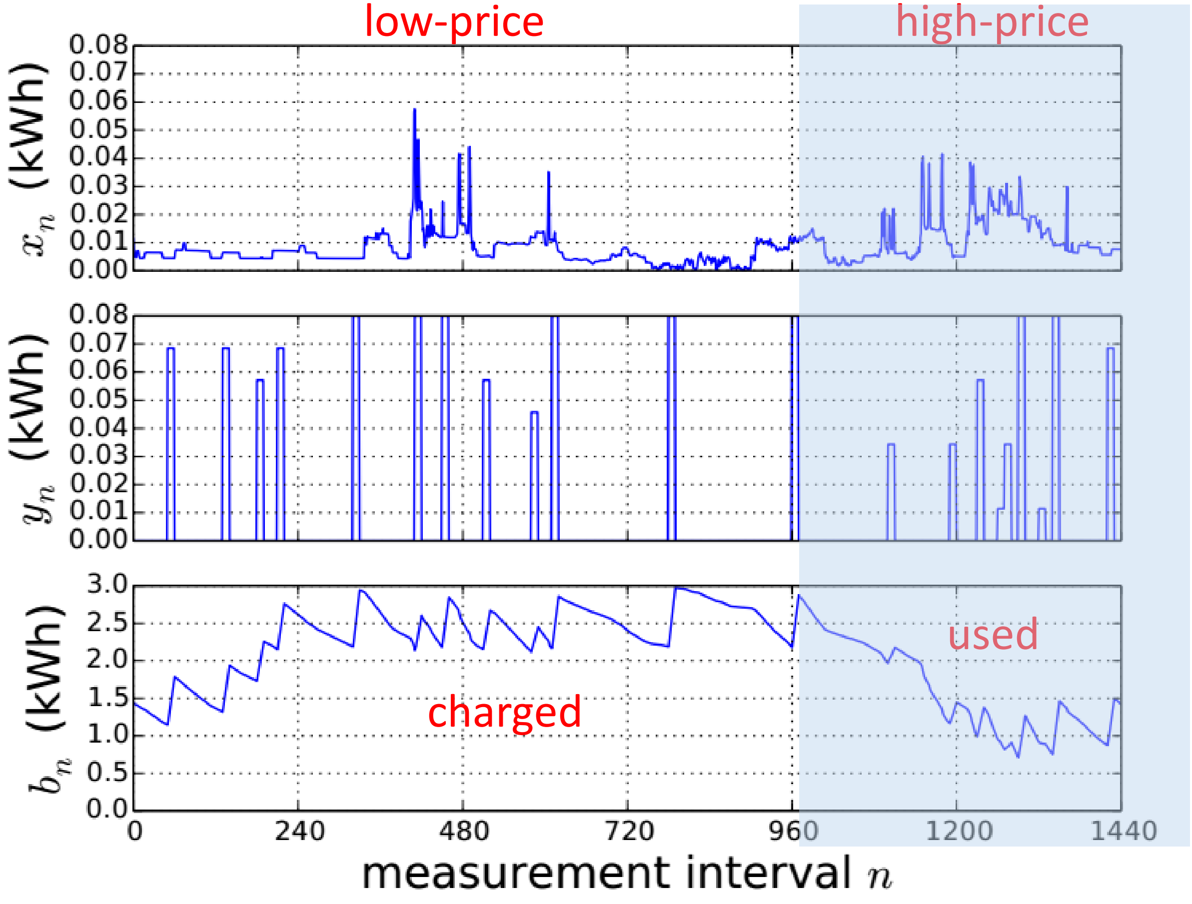
The higher the better

$$SR = E\left(\frac{\sum_{n=1}^{n_M} r_n(x_n - y_n)}{\sum_{n=1}^{n_M} r_n x_n}\right)$$

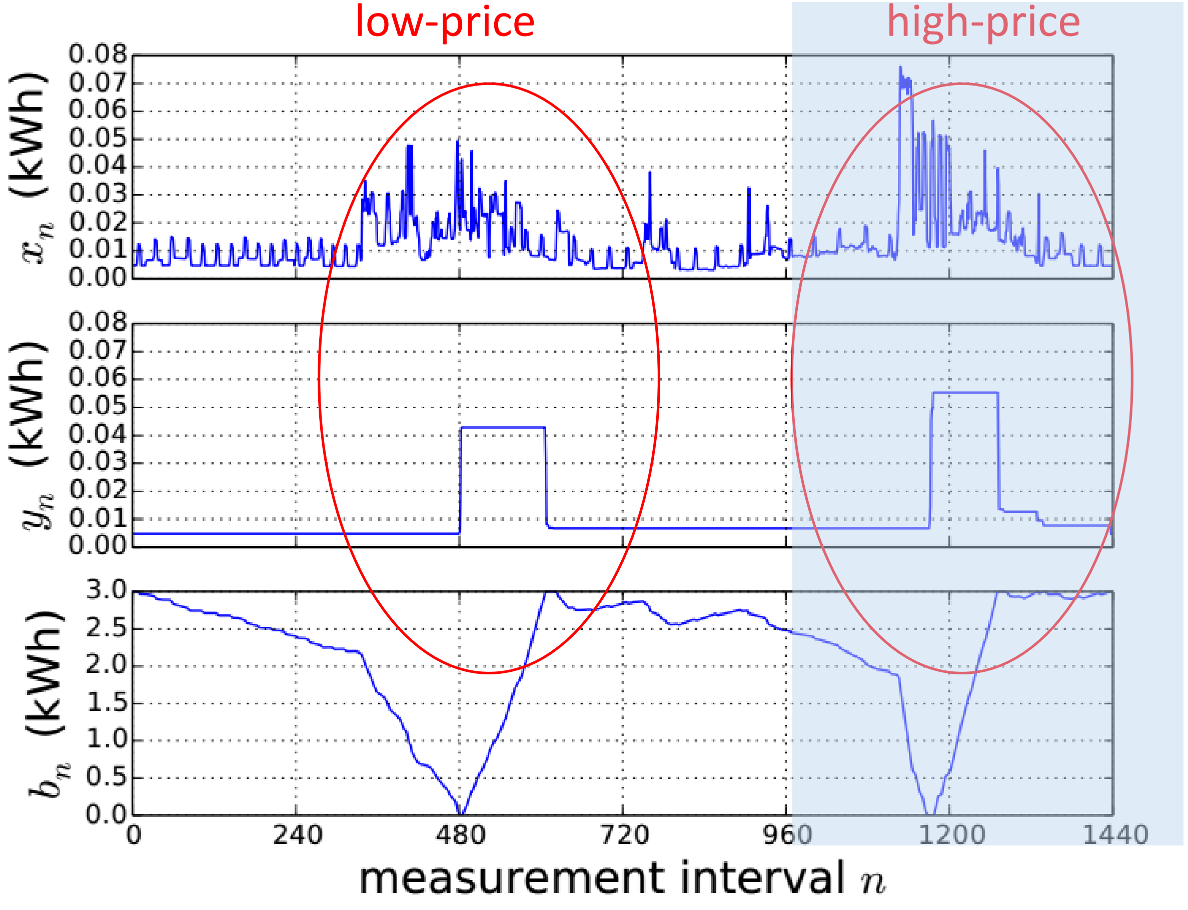
$$\frac{\text{cost savings}}{\text{original cost}}$$

Cost savings

Comparison with a prior scheme (1/2)



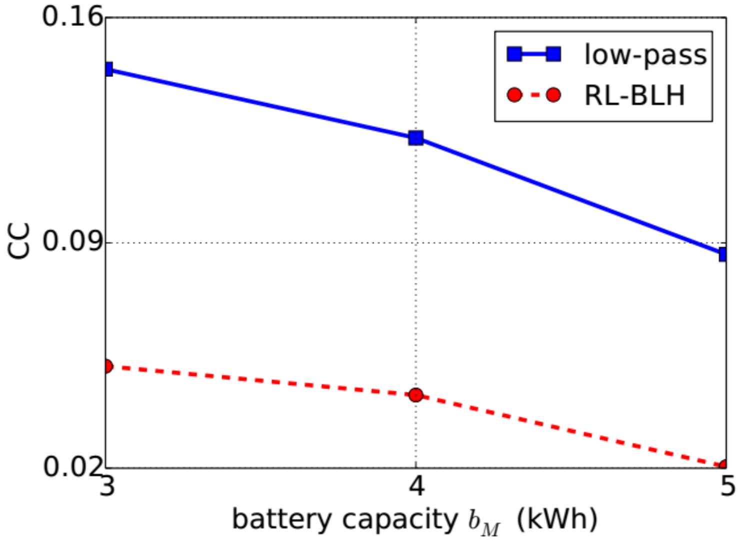
(a) RL-BLH $(n_D = 10)$



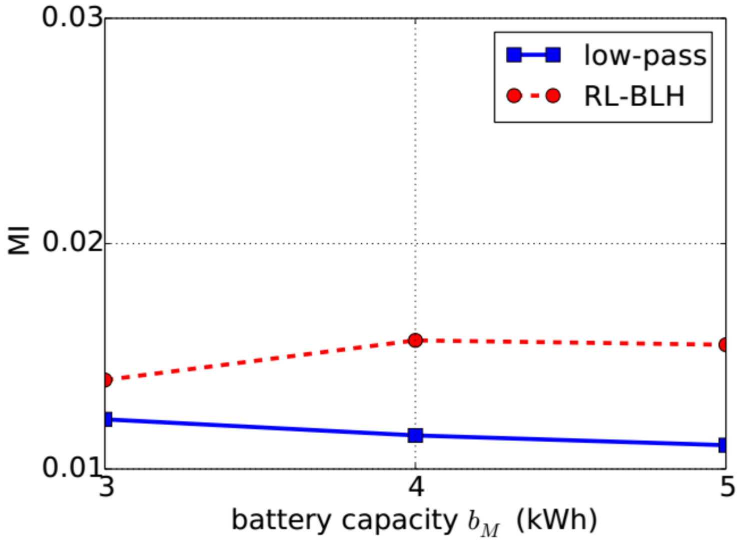
(b) Low-pass (high-frequency flattening)

[1] Kalogridis et al.,, "Privacy for smart meters: Towards undetectable appliance load signatures" SmartGridComm2010

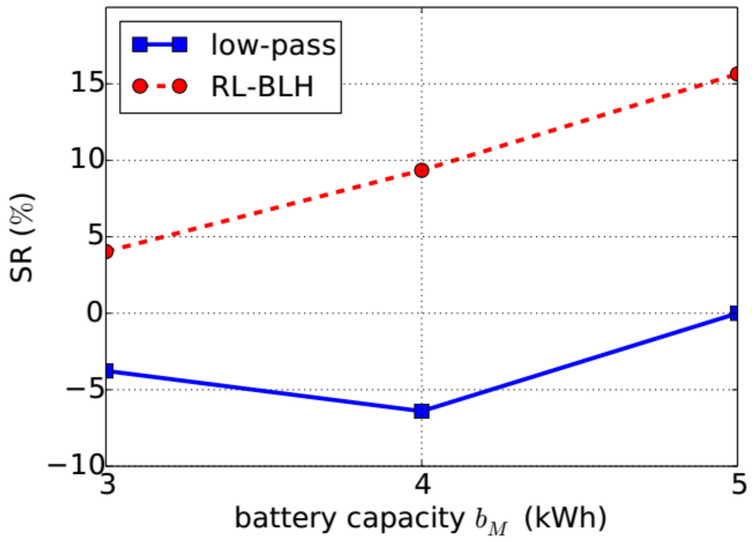
Comparison with a prior scheme (2/2)



(a) Correlation coefficient

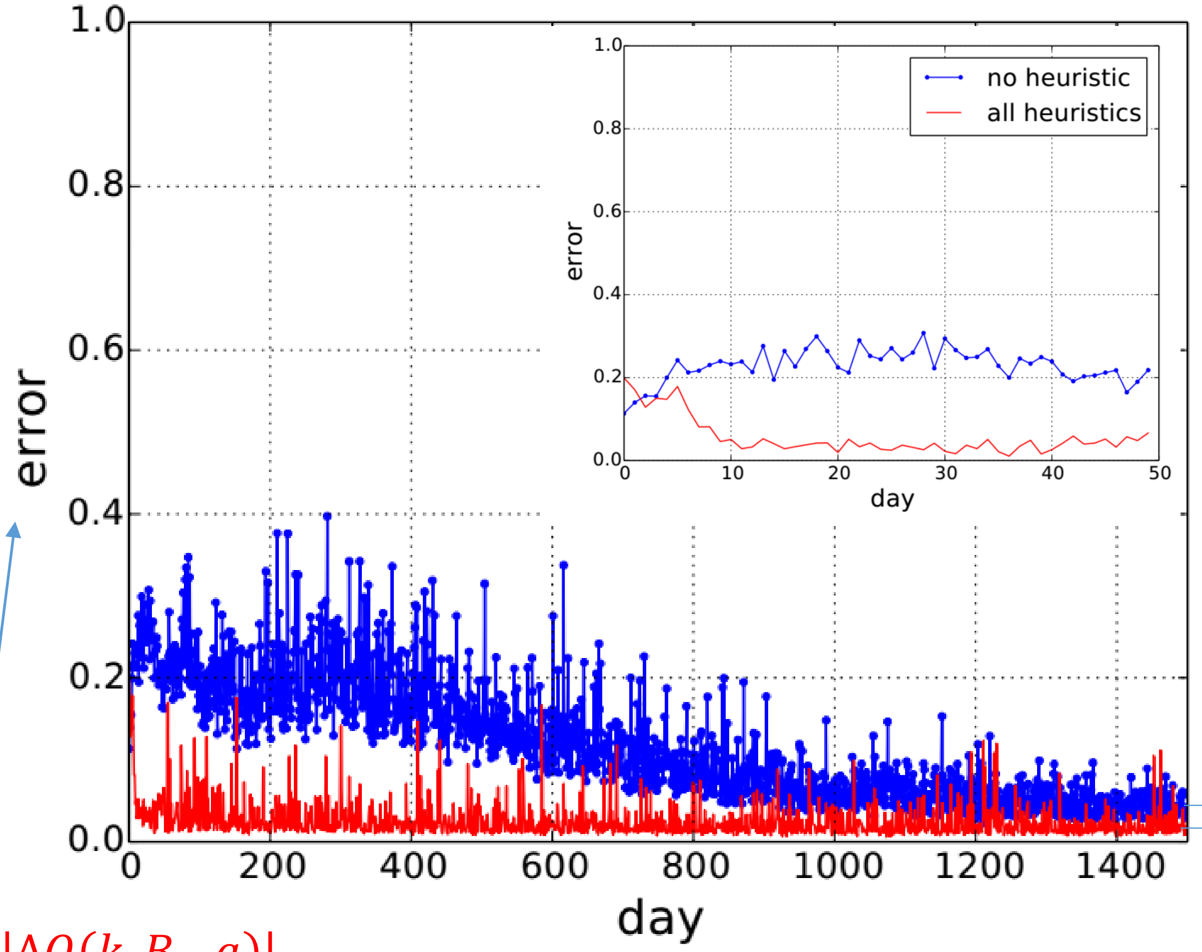


(b) Mutual information

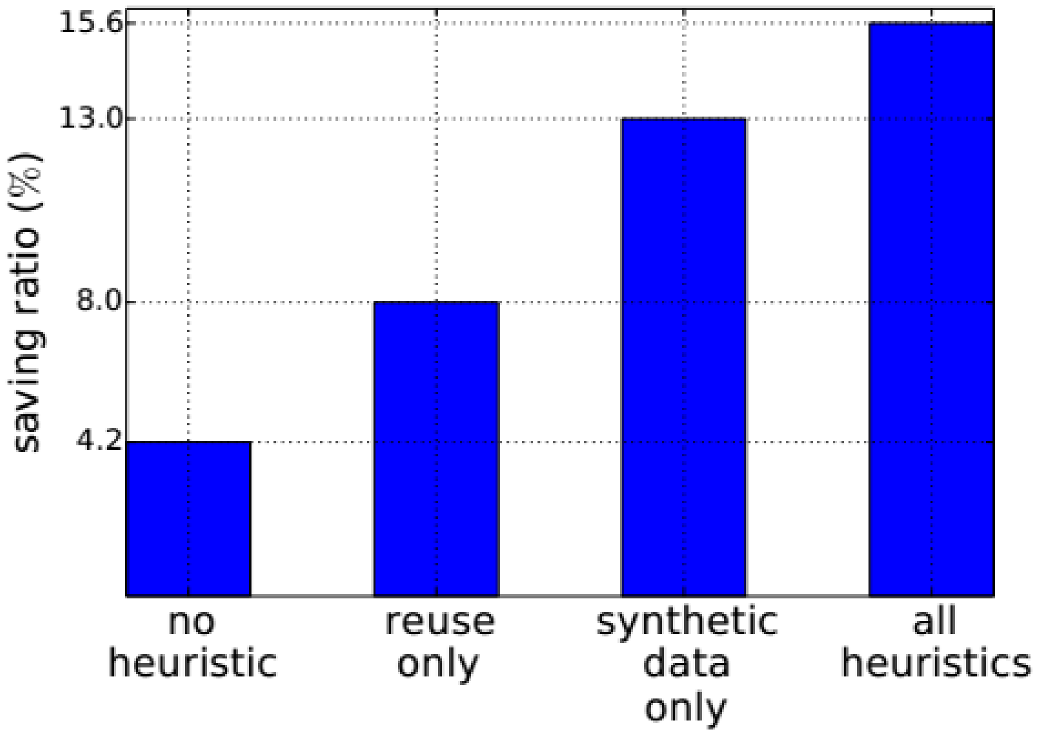


(c) Saving ratio

Effects of heuristics for speedup



$\sim|\Delta Q(k, B_k, a)|$



Concluding remarks

- RL-BLH hides both low- and high-frequency signals in energy usage
  - Protection to high-frequency information comparable to the low-pass filtering
  - Protection to low-frequency information superior to the low-pass filtering
- Cost savings by exploiting Time-of-Use (TOU) pricing
  - ~15% cost savings with 5kWh battery in a typical home
    - ✓ Cost saving is proportional to the battery capacity
  - Provides an economical benefit in addition to privacy protection
  - Caters to cost-conscious as well as privacy-conscious users
- Speedup learning
  - Significantly reduces the learning time
  - Makes the solution practical