

# RECURRENT NEURAL NETWORK- BASED MODEL FOR FORECASTING ELECTRICITY DEMAND IN NIGERIA

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B.Sc., M.Sc. (Ife)

089043078

**A thesis submitted to the School of Postgraduate Studies, in partial fulfilment for the  
award of the degree of Doctor of Philosophy**

**Department of Electrical and Electronics Engineering,**

**University of Lagos, Nigeria**

**January, 2016**

# CERTIFICATION

**School of Postgraduate Studies**

**University of Lagos**

**This is to certify that the thesis:**

**RECURRENT NEURAL NETWORK- BASED MODEL FOR FORECASTING  
ELECTRICITY DEMAND IN NIGERIA**

Submitted to the School of Postgraduate Studies, University of Lagos for the award of the degree of Doctor of Philosophy (Ph.D.) is a record of original research carried out

By

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## **DEDICATION**

to the Creator of the Big Bang from which all energy and matter originated.

## ACKNOWLEDGEMENTS

This work was carried out in the department of Electrical and Electronics Engineering, University of Lagos while I was a staff candidate. I am therefore grateful to the department and the University for opportunities given to me. My profound gratitude goes to Prof Oluwole Adegbenro, the lead supervisor of this study, for his excellent guidance, motivation and constructive critiques. I also acknowledge the invaluable academic inputs and administrative assistance of the co-supervisor, Dr Tolulope Akinbulire, towards completion of the study.

I thank Professors C.O.A. Awosope, C.C. Okoro, F.N. Okafor, and A.I. Mowete for their contributions at the seminars/meetings and other supports received in the course of this study. I am equally indebted to other academic staff of the department especially Drs A.A. Ayorinde, S.O. Adetona, A.O. Balogun, D.O. Osunde, P.O. Oluseyi and Engineers M. Odekunle, H. Muhammad, F.O. Okewole and M.A.K. Adelabu for their help and support at all times. The memory of my friendship, while it lasted, with the wonderful duo of late Dr. M.N. Daikpor and late Engr. B.A. Akinade is well cherished. Also well appreciated is the attendance and contributions of other members of the Faculty of Engineering, University of Lagos at the seminars. Furthermore, I recognise the support of the following institutions by making some data used in this study available: PHCN HQ Abuja, NCC Oshogbo and NPC Lagos. Also of note is the International Atomic Energy Agency (IAEA) for providing the MAED software on request.

Deserving of a special mention are my sisters and colleagues, Dr. Abiodun Gbenga-Ilori - whose love and support is invaluable - and Dr Flourish Olobaniyi, for her concern always. The encouragement of my friends and sisters, Drs S.A. Bello and M.L. Sanni, is appreciated

as well as the interest shown by Dr O.A. Odejobi of the department of Computer Engineering, Obafemi Awolowo University; may God show concern in your affairs too. To my friend, Bolajoko, who cannot really understand why the process was almost a life time affair, I say thank you.

Lastly, I acknowledge the moral, spiritual, financial, social, and academic support of my editor-in-chief, my partner in all affairs, Oyelayo Salami and our children – Faruq, Yusuf and my Amoke - for the joy they bring to our lives. To Rasaq Ogunranti and Ishaq Salami for been part of this journey and my wonderful brother, Mumini Adigun, who shows a little understanding of my ways, I thank you all sincerely.

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## LIST OF SYMBOLS AND ACRONYMS

<b>ALF</b>	Adaptive Load Forecasting
<b>ANN:</b>	Artificial Neural Network
<b>ANNSTLF:</b>	Artificial Neural Network Short Term Load Forecasting
<b>ARMA:</b>	Auto Regressive Moving Average
<b>ARMAX:</b>	Auto Regressive Moving Average with eXogenous variable
<b>BP:</b>	Back propagation
<b>C++:</b>	See plus plus
<b>CAI:</b>	Commercial Activity Index
<b>CEC:</b>	Commercial Electricity Consumption
<b>DRNN:</b>	Dynamic Recurrent Neural Network
<b>ES:</b>	Expert System
<b>ExS:</b>	Exponential Smoothing
<b>FARMAX:</b>	Fuzzy Auto Regressive Moving Average with eXogenous variable
<b>FFNN:</b>	Feedforward Neural Network
<b>FSM:</b>	Finite State Machine
<b>GA:</b>	Genetic Algorithm
<b>GBL:</b>	Gradient Based Learning
<b>GDPGR:</b>	Gross Domestic Product Growth Rate
<b>GDPPC:</b>	Gross Domestic Product Per Capita
<b>IAEA:</b>	International Atomic Energy Agency
<b>IEC:</b>	Industrial Electricity Consumption
<b>IPI:</b>	Industrial Production Index
<b>INF:</b>	Inflation Rate
<b>MAED:</b>	Model for the Analysis of Energy Demand
<b>LDA:</b>	Linear Discriminant Analysis
<b>LM:</b>	Levenberg-Marquardt algorithm
<b>LTLF:</b>	Long Term Load Forecasting
<b>MATLAB:</b>	MATrix LABoratory
<b>MISO:</b>	Multi-Input Single-Output
<b>MLP:</b>	Multi Layer Perceptron
<b>MR:</b>	Multiple Regressions

<b>MSE:</b>	Mean Square Error
<b>MTLF:</b>	Medium Term Load Forecasting
<b>NAR:</b>	Non-linear Auto Regressive
<b>NARX:</b>	Non linear Auto Regressive with eXogenous inputs
<b>NEPA:</b>	National Electric Power Authority
<b>NERC:</b>	Nigeria Electricity Regulation Commission
<b>OOL:</b>	Object Oriented Language
<b>PCA:</b>	Principal Component Analysis
<b>PHCN:</b>	Power Holding Company of Nigeria
<b>PGR:</b>	Population Growth Rate
<b>RAI:</b>	Residential Activity Index
<b>REC:</b>	Residential Electricity Consumption
<b>RIR:</b>	Interest Rate
<b>RNN:</b>	Recurrent Neural Network
<b>SOM:</b>	Self Organising Map
<b>STLF:</b>	Short Term Load Forecasting
<b>STS:</b>	Stochastic Time Series
<b>TEMP:</b>	Temperature

## MATHEMATICAL NOTATIONS

$\Sigma$ :	Summation operator
$w$ :	Weight
$\eta$ :	Learning rate
$J(n)$ :	Jacobian matrix
$e(n)$ :	Error vector
$H(n)$ :	Hessian matrix
$g(n)$ :	Gradient vector
$E$ :	Error function
$x(n)$ :	Input vector
$v(n)$ :	Output of the hidden vector
$y(n)$ :	Output of the network
$\delta$ :	Normalised value
$\Pi$ :	Product operator
$\forall$ :	For all
$w_0$ :	Initial weight
$w_1$ :	Weight in layer one (hidden layer)
$w_2$ :	Weight in layer two (output layer)
$x_{k-1}$ :	Previous input
$y_{k-1}$ :	Previous output
$\alpha$ :	Input layer activation function
$\beta$ :	Hidden layer activation function
$\gamma$ :	Feedback activation function
$\mu$ :	Output layer activation function
$x_{it}$ :	Final Output of the Neural Network

## ABSTRACT

Electricity is one of the basic infrastructures of the modern world and Nigeria is currently facing a daunting challenge in the provision of adequate electricity required for sustaining and boosting her socio-economic activities. However, available estimates of electrical energy needs of the country are very divergent, often conflicting, and therefore unreliable. Thus, effective planning for electricity generation, transmission and distribution has become difficult and thereby undermining success of reforms towards meeting the nation's energy need. A major constraint is lack of adequate model for predicting energy needs. This constraint is greatly amplified in a deregulated power sector where load demand forecast is required to plan for generation and match demand with supply. The matching helps in maintaining the integrity of the system because electricity can only be produced and consumed in real time on a large scale. Therefore, the focus of this work is on the development of a model for forecasting electricity load demand using recurrent neural network (RNN) techniques. Relevant data on electricity consumption are collected, pre-processed and tested for non-linearity to determine suitability for training. An Artificial cNeural Network (ANN) with feedback, known as Recurrent Neural Network (RNN), is identified as a tool suitable for predicting electricity demand. The RNN architecture deployed is a modular multi-input, single-output model with twelve neurons using sigmoid activation function and Levenberg-Marquardt training algorithm. The model development was implemented using C++ with the initial weights in the range of -1 to +1 and later improved using the Nguyen-Widrow technique in the hidden layer. The proposed network is simulated as a Non-linear Auto Regressive with eXogenous input (NARX) model using the Levenberg-Marquardt algorithm in MATLAB. The results of the MATLAB simulation indicate that the NARX model is adequate. A mathematical model of the RNN was also developed and solved using Mathematica software package. Substitution of empirical data into the mathematical model shows a variance of -0.004% thereby validating the mathematical model and the suitability of the RNN model. The model correctly predicted the total electricity consumption for the years 2001 to 2003 with a variance of 28% (that is, 72% accuracy) thereby verifying the chosen ANN architecture for a reliable forecast in a real life situation. The mean square error of the developed model is 2.21E-03. The model also predicted that the demand for electricity in the year 2015 will be 548737GWhr; 2020 will be 597811GWhr; 2030 will be 711516GWhr and in 2050, demand will rise to 927476GWhr. The study will guide in, and provide input into, national planning and policy formulation on the electrical energy need of the country.