Demand Response and Workload Management for Data Centers with **Increased Renewable Penetration**

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measurements available in real-time

Track optimal solution of time-varying OPF

Uncertainty will continue to increase

 $\underline{V}_j \leq |V_j| \leq V_j$

Real-time measurements increasingly become available on seconds timescale Must, and can, close the loop in the future

Need theory for time-varying optimization

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Bandit Problem:

- K job types: Type-k task takes a random completion time X_n^(k).
- A random **reward** $R_n^{(k)}$ is obtained once the task is completed.
- For a time budget t, maximize total reward in [0, t]
- Completion time and reward might be heavy-tailed.
- Existing MAB models do not apply

Algorithm and Performance Analysis

Proposed Algorithm: UCB-Bwl



 $\min_{x\in\mathbb{R}^n} c(x,t) + h(x,t)$ s. t. $f^{in}(x,t) \le 0$ $f^{eq}(x,t) = 0$

- Assumptions • $c(x,t), f^{in}(x,t), f^{eq}(x,t)$: twice cont. differentiable
 - h(x, t) : closed proper convex

Time-varying Optimization KKT condition: $-\nabla$

$${}_{x}c(x^{*}(t),t) - \begin{bmatrix}J_{f^{in},x}(x^{*}(t),t)\\J_{f^{eq},x}(x^{*}(t),t)\end{bmatrix}^{T} \begin{bmatrix}\lambda^{*}(t)\\\mu^{*}(t)\end{bmatrix} \in \partial_{x}h(x^{*}(t),t),$$

 $f^{in}(x^*(t),t) \in N_{\mathbb{R}^m_+}(\lambda^*(t)),$

 $f^{eq}(x^*(t),t) = 0.$

Tracking performance



•Estimate reward-rate, i.e., reward per unit time of each task from empirical observations

•Add an upper confidence bound to the above estimate

•Typically upper confidence bound is based on an exponential concentration inequality. Key Idea: since the distributions can be heavy-tailed, use the median-of-means estimator to obtain a concentration inequality



Theorem 1. (Regret Upper Bound for UCB-Bwl) $Regret(\tau) \leq O(K) log(T) + O(K)$ • Cayci, Eryilmaz and Srikant (ACM SIGMETRICS

