

1 **ERROR ANALYSIS OF HYBRID PHOTOVOLTAIC POWER FORECASTING MODELS:**
2 **A CASE STUDY OF MEDITERRANEAN CLIMATE**

3
4 **Maria Grazia De Giorgi ¹, Paolo Maria Congedo, Maria Malvoni, Domenico Laforgia**
5 **Dipartimento di Ingegneria dell’Innovazione, Università del Salento, via per Arnesano I-**
6 **73100, Italy**

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8 **ABSTRACT**

9 The advancement of photovoltaic (PV) energy into electricity market requires efficient photovoltaic
10 power prediction systems. Furthermore the analysis of PV power forecasting errors is essential for
11 optimal unit commitment and economic dispatch of power systems with significant PV power
12 penetrations. This study is focused on the forecasting of the power output of a photovoltaic system
13 located in Apulia - South East of Italy at different forecasting horizons, using historical output
14 power data and performed by hybrid statistical models based on Least Square Support Vector
15 Machines (LS-SVM) with Wavelet Decomposition (WD). Five forecasting horizons, from 1 h up to
16 24 h, were considered. A detailed error analysis, by mean error and statistical distributions was
17 carried out to compare the performance with the traditional Artificial Neural Network (ANN) and
18 LS-SVM without the WD. The decomposition of the RMSE into three contributions (bias, standard
19 deviation bias and dispersion) and the estimation of the skewness and kurtosis statistical metrics
20 provide a better understanding of the differences between prediction and measurement values. The
21 hybrid method based on LS-SVM and WD out-performs other methods in the majority of cases. It
22 is also evaluated the impact of the accuracy of the forecasting method on the imbalance penalties.
23 The most accurate forecasts permit to reduce such penalties and thus maximize revenue.

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¹Corresponding author. Tel.: +39 0832297759; fax: +39 0832297777.
E-mail addresses: mariagrazia.degiorgi@unisalento.it

25 **Keywords:** Photovoltaic Power Forecast; Least Square Support Vector Machine; Artificial Neural
26 Network; Wavelet Decomposition; Forecasting errors; Imbalance penalties; Solar Irradiance;
27 Weather Variations.

28

29 **1. Introduction**

30 Productivity forecasting has always been a key issue in power system operation. In particular, with
31 the rise of deregulation and free competition of the electric power industry, loads and productivity
32 forecasting has become more important than ever before. Since renewable energy power plants
33 were used, such as PV systems and wind farm, the productivity forecast for the national energy
34 system becomes difficult due to the high variability of the electricity production of this new system.
35 The present study is a part of the funded research project “7th Framework Programme Building
36 Energy Advanced Management Systems (BEAMS)”. The project aims to develop an advanced,
37 integrated management system for many buildings, in particular for the public ones; this system has
38 to be able to control and improve the energy efficiency of infrastructures in term of using public
39 lighting, ventilation, air conditioning, electric vehicles and other types of energy from renewable
40 sources. Furthermore, part of the BEAMS research program concerns the study of the benefits of
41 installation of PV systems and the development of tools to improve/optimize the distribution of
42 loads in the grid composed by the public facility services. The University of Salento is one of the
43 two pilot sites in which this project is being developed [1]. The short term PV power prediction is
44 very important for the planning and management of electric system, but the critical aspects have to
45 be considered. The forecasting accuracy depends also on the weather conditions of installation site
46 and the randomness of solar source is the main limitation of photovoltaic system, which influences
47 the quality of the connected electrical system. The possibility to predict the solar irradiation or PV
48 power (up to 24 h or even more) [2, 3, 4] and the development of real time prediction model [5]
49 help to optimize the integration of PV generator in the electric grids.

50 The forecasting methods applied in the field of renewable energy can be classified into different
51 categories: the physical model, the conventional statistical model, the spatial correlation model, and
52 the artificial intelligence [6, 7]. Some of these prediction models are more accurate at short-term
53 prediction while others are better in long-term prediction [6].

54 Electric load time series are usually nonlinear functions of exogenous variables. To incorporate
55 non-linearity, Artificial Neural Networks (ANNs) received great attention in solving problems of
56 electricity price[8], electrical energy consumption [9] or productivity forecasting [10, 11, 12].

57 In [13, 14, 15] methods based on artificial neural networks were implemented for estimating the
58 energy provided by a PV generator in the next hours. In particular in [15] four different methods
59 were compared: three of them are classical methods and the fourth one is based on an artificial
60 neural network developed by the R&D Group for Solar and Automatic Energy at the University of
61 Jaen.

62 In the literature different methods based on artificial intelligence techniques have been
63 implemented, including the Artificial Neural Network (ANN) of Multi-Layer Perceptrons (MLP)
64 [16], Radial Basis Function [17] and Recurrent Neural Networks [18] and Adaptive Neuro-Fuzzy
65 Inference Systems (ANFIS) [19].

66 Studies dealing with the applications of ANNs for PV and wind generation forecasting can be found
67 in [20,21, 22]. In [23] ANNs have been applied for annual energy harvesting calculation of grid-
68 connected PV systems.

69 Fadare et al. [24, 25] applied ANN model to predict wind speed variation [24] and to forecast solar
70 radiation in Nigeria [25].

71 Artificial neural network models provide better short-term productivity forecasts with respect to
72 standard linear Autoregressive Integrated Moving Average (ARIMA) models [18] and persistent
73 model [26].

74 De Giorgi et al. [27] compared ARMA models, which perform a linear mapping between inputs and
75 outputs with Artificial Neural Network (ANNs) and Adaptive Neuro-Fuzzy Inference Systems
76 (ANFIS), which perform a non-linear mapping, underlining that, at long time horizon, ANNs
77 presents higher accuracy in wind power forecasting. This was also confirmed in [28] for PV power
78 predictions.

79 In [29] Radial Basis Functions and Multilayer Perceptron ANNs were compared to predict solar
80 radiation by estimating the clearness index. To forecast the hourly global horizontal solar radiation,
81 a method, based on the combination of the k-means algorithm and NAR (nonlinear autoregressive)
82 network, was proposed in [30]. In [31] a regression neural network was implemented to predict the
83 solar radiation on tilted surfaces.

84 In [32] the power forecasting of a PV system was performed by Elman neural network, which was
85 based on solar radiation and weather forecasting data as inputs. However, a major risk in the use of
86 ANN models is the possibility of excessive training data approximation, i.e., over-fitting, which
87 usually increases the out-of-sample forecasting errors.

88 Recently, new methods for time series forecasting that are based on Learning Machines were
89 developed, using Support Data Machines (SVMs) [33-34]. Several studies underlined that SVMs
90 are more resistant to the over-fitting problem, by achieving high generalization performance in
91 solving forecasting problems of various time series. SVM can model complex problems with
92 datasets given by several variables and a reduced training dataset. In [35] the SVM was used to
93 model the battery nonlinear dynamics. The feasibility of using SVMs to forecast electricity load
94 was discussed in [36]. An advantage in the use of SVM is that it is less computational expensive

95 than traditional ANN models based on back-propagation algorithms [37]. Mohandes et al. [38]
96 compared favorably the performance of SVMs with the multilayer perceptron (MLP) neural
97 networks for the prediction of the wind speed in Madina city, Saudi Arabia.

98 In [39] the SVM was applied to estimate daily solar radiation using sunshine duration. In [40] an
99 estimation of the monthly solar radiation was obtained by SVM methods that were trained on air
100 temperature data. In [41] the impact of different prediction horizons was evaluated for photovoltaic
101 power forecasting methods, that were based on support vector regression and numerically predicted
102 weather variables.

103 In the literature various hybrid SVM methods were also developed [42] . An adaptive two-stage
104 hybrid network with self-organized map (SOM) and support vector machine (SVM) was developed
105 for short-term load forecasting in [43].

106 Beyond the hybridization of the SVM, in the recent literature a variant of the standard SVM has
107 been introduced that is the Least Square Support Data Machine (LS-SVM), which uses a simplified
108 linear model, simpler and computationally easier but with the same advantages of the ANNs and
109 SVMs models [44]. LS-SVM models were already applied for wind power forecasting [45, 46, 47].

110 Regarding the hybrid methods, prediction forecast models that are based on wavelet decompositions
111 WD, could be used to improve the prediction performance of short-term load forecast, as shown in
112 [48, 49]. Least Square Support Vector Machine (LS-SVM) with Wavelet Transform were used in
113 [50] to predict day-ahead electricity prices.

114 The PV power time series generally include low and high frequency components. WD decomposes
115 the PV power time series into its components, which could be used separately as input in the
116 prediction model. In [51] a hybrid approach based on WD and ANNs and evolutionary algorithm
117 was successfully proposed for accurate short-term load forecasting of power systems.

118 Forecasting the produced energy with high accuracy is a key issue in microgrid control, where the
119 photovoltaic (PV) energy sources are dominating the market.

120 The integration of energy sources into micro-grid operation, as PV generators or wind turbines,
121 needs the consideration of power generation uncertainty. Hence, for optimal operation of PVs and
122 wind turbines, the capacity of solar and wind generation must be considered in the scheduling of the
123 micro-grids. The dependable capacity of PVs and wind turbine is an important factor that is related
124 to the accuracy of photovoltaic and wind power forecast [52].

125 Finally forecast errors can have substantial economic consequences, if they are large enough that
126 they cause a different commitment than would have been performed with an optimal forecast.

127 Furthermore, in the liberalized markets, e.g. in Italy [53], if there is a mismatch between the
128 injections of a photovoltaic power plant and the day-ahead market power, the energy injections out
129 of a tolerance band are charged of imbalance penalties [54]. For these reasons, very important is the
130 analysis of the accuracy of the forecasting method by the evaluation of several statistical metrics
131 and of the forecast errors distribution, e.g. the tails of the forecast error distribution have the
132 greatest economic impact and there is more uncertainty in the forecasts.

133 Despite the importance of a deep analysis of the accuracy of the forecasting methods, several works
134 in the literature performed the evaluation of the different forecasting methods by the estimation of
135 conventional metrics, as the root mean square error (RMSE), mean bias error (MBE), and mean
136 absolute error (MAE). In the present study PV power output forecasting are performed by LS-SVM
137 with Wavelet Decomposition of the input data. Two different input datasets are implemented. The
138 first one is based on the measured power output, the second one uses also the module temperature,
139 the ambient temperature, and the irradiance on plain inclined at the tilt angle. The results in term of
140 accuracy are compared with those of ANN. The performance evaluation is performed by a detailed
141 error analysis [55].

142 In the literature few works focused on the comparison of ANN and hybrid LS-SVM forecasting
143 models for PV power based on the evaluation of several error metrics.

144 In the present work a deep study of the statistical error distribution, a decomposition of the standard
145 deviation by amplitude and phase error and the evaluation of the skewness and kurtosis statistical
146 metrics allow to better characterize the performance of LS-SVM and demonstrate that it
147 outperforms ANN methods. The results of the error analysis were also used to evaluate the impact
148 of the accuracy of the forecasting method on the imbalance penalties and costs.

149 **2. PV POWER AND INPUT DATA**

150 The PV park is located in the campus of the University of Salento, in Monteroni di Lecce (LE),
151 Puglia ($40^{\circ} 19'32''16$ N, $18^{\circ} 5'52''44$ E) that is characterized by a Mediterranean climate. The PV
152 modules were installed on shelters used as car parking, as shown in Fig. 1. The nominal power of
153 PV system is 960kWp by two sub-fields that have the same azimuth (10°) and different tilt of
154 modules (3° and 15°). Technical specifications of the PV module and a detail description of the two
155 subplants are reported in Table 1.

156 In order to monitor the main parameters of PV system, an integrated data acquisition system is
157 implemented. A set of sensors is used to measure the solar irradiation and the PV module/ambient
158 temperature. Hence, the data are processed and collected by the SCADA System SIMATIC WinCC.
159 The data of PV power are collected every one minute, instead the solar irradiance on the two
160 different tilt modules, the ambient temperature and the module temperature are sampled every 10
161 minutes. These data are available on the ESAPRO private web site [56].

162 One of the most important steps in the development of forecasting models is the selection of the
163 input variables that mostly affect the PV power.

164 The choice of the data, used in the input vector, influences the adequacy of the forecasting methods.

165 A high number of input parameters, called forecasting factors, makes the forecasting system

166 complex, but the use of few input parameters entails an incomplete forecasting model. Therefore it
 167 is important to find an adequate choice. In this paper the prediction models implement the historical
 168 data series of meteorological parameters as the input vector.

169 The time series data were recorded from 05/03/2012 to 05/03/2013 every 10 minutes (365
 170 days/8760 hourly records), so the input data were calculated for each hour i as follows:

$$171 \quad F_m(i) = \frac{1}{6} \sum_{t=|*i}^6 F(t) \quad i=1, \dots, 8760 \quad (1)$$

172 where $F_m(i)$ is the average hourly value of each considered variables, accounting for the previous 60
 173 minutes respect to the hour i . The Table 2 summarizes input parameters of the PV system, which
 174 were used as forecasting factors for the various prediction models at the five horizons: +1 hour, +3
 175 hours, +6 hours, +12 hours and +24 hours.

176 As discussed in [55], the use of the input vector given by the historical data of measured PV power,
 177 leads to decrease of the performance of the forecasting models. In the present work the impact of
 178 the use of the weather parameters in the input vector will be analyzed for both ANN and LS-SVM
 179 methods, therefore two different input vectors were chosen based on the following data:

- 180 • the average value of the PV power $P_m(i)$ at the i -hour

$$181 \quad \text{(IV1) Input Vector 1} \quad x(i)=[P_m(i)] \quad (2)$$

- 182 • the hourly average value of the PV power (kW), module temperature ($^{\circ}\text{C}$), ambient
 183 temperature ($^{\circ}\text{C}$), irradiance on plain inclined at a tilt angle of 3° and 15° (W/m^2)

$$184 \quad \text{(IV2) Input Vector 2} \quad x(i)=[T_m(i); T_a(i); I_3(i); I_{15}(i), P_m(i)] \quad (3)$$

185 To define the target, the sum of the average hourly powers $P_m(r)$ during the forecast time horizon
 186 was considered as:

$$187 \quad P(i, l) = \sum_{r=i+1}^{i+l} P_m(r) \quad (4)$$

188 3. THE PERFORMANCE EVALUATION

189 To evaluate the forecasting performance, the predicted PV power values were compared with the
 190 measured ones. For this aim, several statistical metrics were introduced that explained the average
 191 deviations between forecasted and measured data.

192 3.1 Normalized error

193 The simplest error measure is the difference between predicted and measured data, to evaluate the
 194 degree of similarity between these. Therefore the statistical metrics [55, 57, 58] were considered as
 195 follows:

196 • Normalized error
$$E_i(l) = P_N(i,l) - T_N(i,l) \quad (5.a)$$

197 • Normalized mean bias error (%)
$$NMBE(l) = \left(\frac{1}{M} \cdot \sum_{i=1}^M E_i(l) \right) * 100 \quad (5.b)$$

198 • Normalized mean absolute error (%)
$$NMAE(l) = \left(\frac{1}{M} \cdot \sum_{i=1}^M |E_i(l)| \right) * 100 \quad (5.c)$$

199 • Normalized root mean square error (%)
$$NRMSE(l) = \sqrt{\frac{1}{M} \cdot \sum_{i=1}^M (E_i(l))^2} * 100 \quad (5.d)$$

200 where:

201 i = generic hour of the predicted data;

202 l = time horizon;

203 M = number of predicted data, equal to 1905;

204
$$T_N(i,l) = \frac{T(i,l)}{\text{Max}_{i=1}^M(P(i,l))}$$
, where $T(i,l)$ is the predicted power at hour i for the time horizon l ;

205
$$P_N(i,l) = \frac{P(i,l)}{\text{Max}_{i=1}^M(P(i,l))}$$
, where $P(i,l)$ is the measured power used as target at hour i for time

206 horizon, defined as Eq.(4).

207 3.2 The amplitude and phase error

208 To understand if the prediction method under or over-estimates the PV power, the standard
 209 deviation error SDE is decomposed as the sum of two elements [59]:

$$210 \quad SDE(l) = \sqrt{\frac{1}{M-1} \cdot \sum_{i=1}^M (E_i(l) - \hat{E}_i(l))^2} \quad (6.a)$$

$$211 \quad SDE^2 = SD_{bias}^2 + DISP^2 \quad (6.b)$$

212

213 Where

214 $\hat{E}_i(l)$ is the mean normalized error;

215 SD_{bias} and $DISP$ are the amplitude and the phase errors.

216

217 The amplitude error is due to an overestimation or underestimation of the measured data. The phase
 218 error is due to a timing shift of the predicted values with respect to the real data. The SD_{bias} and
 219 $DISP$ are defined as:

$$220 \quad \bullet \text{ Standard deviation bias} \quad SD_{bias}(l) = \sigma_T(l) - \sigma_P(l) \quad (6.c)$$

$$221 \quad \bullet \text{ Dispersion} \quad DISP(l) = \sqrt{2\sigma_T(l)\sigma_P(l)(1 - R_{TP})} \quad (6.d)$$

222 where:

223 $\bullet \sigma_T(l)$ = standard deviation of $T_N(i, l)$;

224 $\bullet \sigma_P(l)$ = standard deviation of $P_N(i, l)$;

225 $\bullet R_{TP}$ = the cross-correlation coefficient between $T_N(i, l)$ and $P_N(i, l)$.

226 **3.3 The statistical error distribution**

227 To analyze the error distributions, two statistical metrics were introduced: the skewness (SKEW)
 228 and the Kurtosis (KURT). The first parameter is a measure of the symmetry of the distribution, or
 229 more precisely, the lack of symmetry. If the skewness is negative, the distribution is skewed left.
 230 For positive values, the data set is skewed right. If the skewness is near zero, the distribution is

231 symmetric. The second one describes the magnitude of the peak of the distribution and indicates if
 232 the data are peaked or flat relative to a normal distribution. Therefore, for high values of the
 233 Kurtosis parameter, the distribution has a peak near the mean and decreases rather rapidly with
 234 heavy tails. Instead the distribution has a flat trend near the mean rather than a sharp peak in
 235 presence of low value of the Kurtosis parameter. These parameters are defined as follows:

$$236 \quad SKEW = \frac{M}{(M-1)(M-2)} \cdot \sum_{i=1}^M \left(\frac{E_i - \hat{E}_i}{SD} \right)^3 \quad (7.a)$$

$$237 \quad KURT = \left\{ \frac{M(M-1)}{(M-1)(M-2)(M-3)} \cdot \sum_{i=1}^M \left(\frac{E_i - \hat{E}_i}{SD} \right)^4 \right\} * \frac{3(M-1)^2}{(M-2)(M-3)} \quad (7.b)$$

238 4. THE FORECASTING MODELS

239 This section describes the models that are implemented in this study to forecast the PV power
 240 output: the ANN and the LS-SVM. The second one is applied in two configurations, with and
 241 without the Wavelet decomposition of the input dataset. The schemes of the different forecasting
 242 approaches are shown in Fig. 2.

243 4.1 Artificial Neural Network

244 An artificial neural network is similar to the nervous system, through the synapses the electrical
 245 impulses move to another neuron. The output signals are the sum of the weighted input signals. A
 246 particular function adjusts continuously the weights to obtain the defined accuracy (the training test)
 247 [60].

248 The Elmann network is one of the most popular ANN architecture. It's a Feed-Forward neural
 249 network, in which each layer sends the output to a lower layer. Therefore there is an indirect
 250 connection between output and input data. A recurrent connection in the first layer allows the Elman
 251 network to detect and generate time-varying patterns. A different activation function allows to

252 define the structure of the Elman network. The hyperbolic tangent sigmoid transfer function
253 ('tansig') is used to hide the neurons in the input and hidden layer of the networks. The 'purelin'
254 function activates the neuron in the output layer. During the training of the neural network, the back
255 propagation algorithm is applied, so a gradient descent method establishes the weights. Initially
256 arbitrary weights are chosen and are adjusted in the learning. In this iterative process, a data is input
257 to the network and is propagated forward to determine the output data. The differences between the
258 output data and the real data represent an error. The learning process continues until the network
259 responds with output data, when the Mean Square Error MSE is less than a fixed value [61].
260 This algorithm updates networks weight and bias values according to gradient descent momentum
261 and an adaptive learning rate, so the Gradient Descent ('traingdx') with variable learning rate and
262 momentum weight/bias learning function ('learnqdm') are utilized. Table 3 summarizes the main
263 Elman ANN settings. A preliminary data analysis was performed to validate available input data.
264 The data were normalized in a range [-1, 1]. The 65% of the collection data are applied as training
265 data sets (8 months), so the residual (35%) are used as test data (4 months).

266 **4.2 Least Squares Support Vector Machine**

267 ANN methods present the disadvantages of the tendency for over-fitting and the enormous
268 computational resources that are required for the training. Lately, alternative methods were
269 investigated as Support Vector Machine [34] that has a well capacity of generalization performance.
270 A different form of SVM algorithm was proposed in [44], called Least Square-Support Vector
271 Machines (LS-SVM), in which the LS-SVM that implements an approach based on Structural Risk
272 Minimization, leads to more generalization and avoids over-fitting. Therefore, LS-SVM is
273 computationally less expensive, since the training requires only the solution of a set of linear
274 equations.

275 Given a training set of N data points $\{y_k, x_k\}_{k=1}^N$, where $x_k \in R^n$ is the k -th input data and $y_k \in R$
 276 is the k -th output data, the following regression model can be constructed by using $\varphi(x_k)$, nonlinear
 277 function mapping of the input space to a higher dimensional space:

$$278 \quad y_k = w\varphi(x_k) + b, \quad k = 1, \dots, N \quad (8.a)$$

279 where w is the weight vector and b is the bias term.

280 The above regression equation is transformed to a quadratic optimization problem with constraint; it
 281 means to minimize a cost function J :

$$282 \quad \min_{w, \xi} J_{LS}(w, \xi) = \frac{1}{2} w^T w + \gamma \frac{1}{2} \sum_{k=1}^n \xi_k^2 \quad (8.b)$$

283 with ξ_k is an artificial variable, γ is the regularization factor and subject to equality constraints

$$284 \quad y_k [w^T \varphi(x_k) + b] = 1 - \xi_k, \quad k = 1, \dots, n \quad (8.c)$$

285 In order to solve this optimization problem, Lagrange function is defined as:

$$286 \quad L(w, b, \xi; \alpha) = J_{LS} - \sum_{k=1}^n \alpha_k \{y_k [w^T \varphi(x_k) + b] - 1 + \xi_k\} \quad (8.d)$$

287 with $\alpha_k \in R$ is the Lagrangian multipliers,

288 Solving these equations results into:

$$289 \quad \min \hat{y} = \sum_{k=1}^n \alpha_k K(w, x_k) + b \quad (8.e)$$

290 Where \hat{y} is the approximated value of y_k and $K(w, x_k)$ is called the kernel function, in the present
 291 study the Radial Basis Function kernel RBF is used. More details are reported in [34]. The LS-SVM

292 is tuned by searching the optimal regularization " kernel parameters" as well as the model order,
293 using a 10-fold cross-validation (CV) procedure [44].

294 **4.3 Wavelet Decomposition Technique**

295 Time series of solar irradiance and temperature data include information of daily, seasonal and
296 long-term behaviors; therefore, to improve the forecasting model performance, it would be suitable
297 to use frequency contents of those signals for training, instead of the signal values in itself. To this
298 purpose the forecasting models can be based on wavelet decomposition of the input data.

299 Wavelet transforms (WT) are time-frequency representations for continuous-time signals. A wavelet
300 is a mathematical function that allows to separate a given function or time signal into different time
301 scale components. It is possible to assign a frequency range to each scale component. The wavelet
302 $\Phi(t)$, called mother wavelet of a signal f_k (available at the k -th time interval of n), has a so-called
303 Discrete Wavelet Transform (DWT) defined by:

$$304 \quad W(m,n) = 2^{-m/2} \sum_{i=1}^N f_i \Phi\left(\frac{i - N \cdot 2^m}{2^m}\right) \quad (9)$$

305 The scaling and translation parameters are functions of the integer variables m and n ($a=2^m$,
306 $b=n \cdot 2^m$), where a determines the spread of the wavelet and b its central position. In the proposed
307 forecast method, a fast DWT algorithm developed by Mallat [48] and based on decomposition and
308 reconstruction low-pass and high-pass filters was used. This algorithm allows to obtain
309 "approximations" and "details" from a given signal. An approximation is a low-frequency
310 representation of the original signal, whereas a detail is the difference between two successive
311 approximations and depicts high-frequency components of the signal.

312 In the present work the Daubechies type 4 with 8 levels was applied to the time series of input data.
313 The main idea of the algorithm is to use wavelet transform as a pre-processing tool to decompose
314 the original time series into various time scales. This allows the forecasting model, as LS-SVM and

315 ANN, to learn about the characteristics of the signals at different time scales and to arrive at a
316 model capable of approximating the signal. Fig. 2 shows the implemented algorithm, in which the
317 training and test signals were decomposed using the Wavelet Transform and each decomposed
318 signal was used as single input vector for the Least Quares Support Vector Machine. The final
319 forecast value is given by the sum of the outputs of each forecast on the individual component of
320 the decomposed signal

321 **5. RESULTS AND DISCUSSION**

322 **5.1 Analysis of the statistical metrics**

323 This section illustrates the results for the different prediction methods, described previously: the
324 ANN, the LS-SVM and the hybrid LS-SVM with the Wavelet decomposition of the input dataset.
325 For each forecast methodology, the input vector IV1 and IV2 (Eq.2 and Eq.3) are used at several
326 forecast time horizons (1h, 3h, 6h, 12h, and 24h). Table 4 reports the acronyms that are used to
327 identify the various models with the different input vectors.

328 In Fig. 3 the measured PV power values of a week of the February 2013, which presents high
329 PV power variability are compared with the predicted values of the Model I, II and III based on the
330 inputs IV1 and IV2 at the time horizon equal to 1h. The forecasted power is in quite good
331 agreement with the measured power. The results, which are obtained by all models based on the
332 input IV1, are consistent with the measured power in correspondence of the peaks; even if an over
333 estimation is observed when the power values are close to zero in the model I. It's also observed
334 that the predicted power time series present a shift on the right. This behavior is less evident when
335 the input IV2 is used, especially at low PV power values.

336 To deeply analyze and compare the differences between the predicted and the measured power
337 time series, the normalized error E_i is plotted at the time horizons of 6h and 12h, as shown in Fig. 4
338 and Fig. 5. The chosen week is characterized by power evident fluctuation that allows to underline
339 the impact of the power variations on the errors.

340 In all cases, the time series of the normalized error follows the trend of the normalized measured
341 PV power, high prediction error values occur when the PV power drastically changes, with an over
342 estimation (positive values of normalized error) when the PV power increases. A negative value of
343 E_i is recorded if the PV power is close to zero. The LS-SVM based on the Wavelet decomposition
344 of the input dataset (Model III) is less sensitive to the variation of the PV power and gives the
345 lowest prediction errors. Training this model with the input vector IV2 increases the prediction
346 accuracy.

347 To better evaluate the forecasting performance, the statistical metrics that are described in section 3
348 are determined. Table 5 illustrates the mean error for each model, using the inputs IV1 and IV2.
349 Focusing on the ANN, the NMAE increases in the range 9,40 - 25,05% using the input vector IV1
350 and 6,50 - 19,60% for the input IV2. In the PV power forecasting by LS-SVM model, the NMAE
351 values are in the range from 7,50 to 23,50% for IV1 and 6,40 – 19,50% for IV2. Furthermore the
352 implementation of the Wavelet decomposition for the input vectors improves the accuracy, in fact
353 the NMAE of the models III.1 and III.2 respectively varies between 6,60 – 15,00% and 6,90 –
354 19,00%. As expected, the NMAE rises if the time horizon increases and the highest values are for
355 the models based on PV power time series (IV1), in particular for the ANN and LS-SVM without
356 the Wavelet Decomposition. The comparison between NMAE values in the cases of the models I.2
357 and II.2 shows that the performance of the two models are quite similar. However the best
358 forecasting performances can be obtained if the PV power prediction model is trained on all the
359 available weather parameters (IV2). It is also evident that the use of the Wavelet decomposition of
360 the input vectors reduces the error at long time horizons, particularly for the input vector IV1.

361 Additional metrics, as the normalized mean bias error and the normalized root mean square
362 error were determined for a more accurate error analysis, as summarized in the Table 5. In Eq.5.d
363 the errors are averaged after they are squared, so the NRMSE assigns a different weight to the
364 errors. The NRMSE is not ever smaller than the NMAE. High difference between NMAE and
365 RMSE indicates that the predicted values are very spread from the measured data. As the NMAE,

366 NRMSE also rises with the prediction length, assuming the lower values in the LS-SVM model
367 with Wavelet decomposition (Model III). Focusing on NMBE, an under-estimation of the PV power
368 is observed for all the time horizons by implementing the model I.1 and II.1; instead the SVM with
369 the Wavelet Decomposition model based on IV1 gives an over-estimation of the PV power.

370 To evaluate the fluctuations of the error around the mean value, the standard deviation error SDE, as
371 defined in Eq.6.a, was calculated, it rises if the time horizon increases, as shown in Table 6. Models
372 with the input IV2 present lower error variations than the models that were trained on the input IV1.
373 Low values of SDE were obtained for the model III, this confirms the best prediction performance
374 for this model.

375 Recent power forecasting systems typically take into account systematic errors by estimating the
376 forecast bias (NMBE) and SD_{bias} error and then applying statistical correction schemes prior to
377 analysis. The bias can be subtracted and the SD_{bias} can be adjusted by increasing or decreasing the
378 standard deviation of the prediction, contrary to the phase error.

379 In the Table 6 the values of SD_{bias} and DISP, as defined in Eq.6.c and Eq.6.d, are also reported. The
380 results underline that all the models tend to under-estimate the PV power (negative values of SD_{bias})
381 and the amplitude error is higher at long time prediction period. Regarding the dispersion, DISP, the
382 models I and II present the same phase errors for either input vectors, instead its decrease is evident
383 for the predictions of the model III.2. In accordance to Eq.6.b, Fig. 6 reports the value of SDE^2 ,
384 SD_{bias}^2 and $DISP^2$ that were obtained by training the models with the input IV2. It is evident that the
385 main contribution at the standard deviation error is given by the phase error, especially for short
386 time horizon, with the lowest values for the model III. Increasing the prediction length, the
387 amplitude and phase error also increase, leading to the highest values of SDE^2 at 24h. The SD_{bias}
388 and DISP analysis is in accordance with Fig. 3, their estimation quantify the under or over
389 estimation of the predicted data, and the time shift of predicted PV power time series. The statistical
390 distributions of the power prediction error were reported in Fig. 7 and Fig. 8.

391 In the forecasting methods that were trained on input IV1 (Fig. 7), the error distributions of the
392 models I and II at short time prediction lengths are quite similar with the most values of the
393 normalized error E_i in the range [-20%, -10 %]. If the error distribution is narrow, the probability
394 that the errors assume low values is higher. When increasing the time horizon, the histograms are
395 shifted on the left, this means that the normalized error has a high probability to assume value in the
396 range [-40%, -20%]. The distributions are more flat at 24h. Instead for the model III the error
397 distributions are quite different, especially for +6h and +12h horizons, the majority of the prediction
398 errors concentrate in the range [-10%, 0].

399 The statistical distribution of the normalized errors for all the models with input vector IV2 (Fig. 8)
400 is generally narrow with high probability of occurrence in the range of low error values in particular
401 at very short prediction horizons. At 12 and 24 h the distributions don't present high peaks, but
402 cover a wide range of the normalized error.

403 To characterize the forecast error distribution, the skewness and kurtosis statistics were also
404 calculated and reported in the Table 7 for each prediction horizon and forecasting method. It's noted
405 that the skewness increases for long time horizon with positive value, but at 24 hours it has an
406 inversion of polarity. This means that the error distribution was generally positively skewed at short
407 time horizons and negatively skewed at long horizons. Instead concerning the Kurtosis values, as
408 might be expected, the short time ahead forecasts have much higher kurtosis values than those made
409 at the day-ahead timescale. This would be expected from the reduction in uncertainty that occurs
410 between making a forecast in the day-ahead time frame, versus a single hour ahead. The kurtosis
411 value is positive and decreases with the increase of the horizon, assuming negative value at 24
412 hours. The distribution is narrow with high peak value at short time horizon, becomes flat at 24
413 hours. This is in accordance with Fig. 7 and Fig.8.

414 Comparing the different forecasting methods, it is evident that the forecasts based on LS-SVM
415 present highest kurtosis values from one hour-head up to one-day head.

416 The probability that the normalized error is in a given error range, focusing on the time horizons of
417 1h, 6h and 12h, is reported in Table 8, in which the best performances are underlined. For each
418 model, the probability to make an error lower than 1% is less than 45%, and best values, about 20%,
419 are obtained with the model III. Considering the 5%, 10% and 20% confidence intervals, at fixed
420 time horizon the models with the input IV2 present the best results. Therefore, in Fig. 9 the
421 probability error distribution is plotted for all models using input vector IV2. Reducing the
422 confidence interval from 20% to 10%, the probability generally decreases up to 30% at 24h. The
423 probability to make an error smaller than 5% is in a range of 50-60% for short time period and it
424 decreases up to 15% at 24h. The analysis of the probability distributions underlines that the use of
425 the Wavelet decomposition permits an improvement in the power predictions; in particular, at the
426 long time horizons, with highest probability, with respect to other models, in the range of low error
427 values, while at short time horizons best predictions are given by model II.

428 **5.2 Impact of daily weather on prediction errors**

429 The historical data of the solar irradiance are used as input for the forecast models, however the
430 different weather conditions lead to variations of irradiance, hence an analysis has been performed
431 to investigate the effects of the weather fluctuations on the accuracy of the prediction method.

432 Some significant days have been taken into account in order to evaluate the accuracy forecast
433 methods under different weather conditions. This investigation has been carried out considering the
434 ANN, LS-SVM and LS-SVM model with Wavelet decomposition based on IV2 at two different
435 forecast time horizons (3h and 12h).

436 Therefore the extraterrestrial solar irradiance G_0 is introduced and defined as follows [62]:

$$437 \quad G_0 = G_{sc} \left(1 + 0.033 \cos \frac{360n}{365} \right) \cos \theta_z \quad (10)$$

438 where

439 G_{sc} is the solar constant (1367 W/m^2);

440 n is the day of the year [63];

441 θ_z is the zenith angle that is the complement of the solar altitude angle α_s ($\theta_z = 90 - \alpha_s$).
 442 The extraterrestrial solar irradiance G_0 for the investigated site (Lat. $40^\circ 21'$ Log. $18^\circ 11'$) is shown in
 443 Table 9. The zenith angle has been calculated considering the solar altitude angle [64].

444 Hence to underline the effects of the weather conditions, a comparison between the normalized
 445 measured solar irradiance, $I_{15,N}(i)$, on the PV module tilted 15° and the corresponding
 446 extraterrestrial solar irradiance $G_{0,N}$ has been performed. The solar irradiance values have been
 447 normalized as follows:

$$448 \quad I_{15,N}(i) = \frac{I_{15}(i)}{\text{Max}_{i=1}^{24}(G_0(i))} \quad (11.a)$$

$$449 \quad G_{0,N}(i) = \frac{G_0(i)}{\text{Max}_{i=1}^{24}(G_0(i))} \quad (11.b)$$

450 The Fig. 10 shows $I_{15,N}$, $G_{0,N}$ and the corresponding difference G_d evaluated for some days at
 451 different weather conditions during the period of low solar irradiance and highest weather
 452 variability. The solar irradiance difference G_d has a regular trend, which is quite similar to the
 453 extraterrestrial solar irradiance G_0 on the sunny days (November 14th 2012, December 23th 2012,
 454 January 19th 2013). Instead some sudden fluctuations of the solar irradiance difference G_d are
 455 evident on the cloudy days (November 20st, December 2nd 2012 and January 14th 2013).
 456 Furthermore the solar irradiance difference G_d can be identified as a parameter to extract
 457 information about several weather conditions starting from the measured solar irradiance.

458 For the previous analyzed days, the cross correlation coefficient $R_{TP}(\%)$ has been reported in the
 459 Table 10 for three sunny days (November 14th 2012, December 23th 2012, January 19th 2013) and
 460 three cloudy days (November 20st, December 2nd 2012, January 14th 2013). It's noted that the cross
 461 correlation coefficient is higher on the sunny days than cloudy days. The forecasted PV power
 462 values, predicted by each method, are in good agreement with the measured values for the sunny
 463 day, instead the predicted power values have low correlation with the measured data under cloudy
 464 weather conditions. Furthermore, for long prediction time, the hybrid LS-SVM with WD method

465 outperforms other models, in particular at cloudy days with R_{TP} values between 47,33% - 66,88%
466 against 11,20% - 24,90% obtained with the ANN and 18,43% - 28,29% with the LS-SVM.. The
467 Model III seems to be less influenced by cloudy weather conditions, giving the best performance.

468 **5.3 Impact of forecasting accuracy on imbalance costs**

469 A preliminary analysis has been carried out to evaluate the economic impact of the forecasting
470 accuracy of the three methods, focusing the analysis on the PV dispatched energy in the electric
471 grids. According to the Italian energies policy, the producers of renewable sources energy can
472 participate in electric market through a programmed transactions. In the Day-Ahead Market the
473 amount of energy that can be injected into the grid (Injection Schedule) is established for each hour
474 of the next day, so the producers declare the quantity of energy to insert into the network with a day
475 in advance. However, the unbalancing charges are applied when there is a difference between actual
476 and scheduled injected energy [65]. The aim of the present analysis is to characterize three forecast
477 models in terms of penalties for imbalance energy, adopting the approach used in [54] to calculate
478 the penalties for imbalance. Hence, the actual energy (E_T) is remunerated at the producer with a
479 energy price C_E , established on base of the Day-Ahead Market, if it is in the range [-10%;10%] of
480 the energy declared (E_P) in the injection schedule (Case A). Otherwise, for each hour i a penalty C_I
481 is applied to the amount energy equal to the gap between the actual E_T and the schedule E_P energy.
482 Therefore, if E_T has been underestimated that means the schedule energy is higher than the energy
483 actually injections into the electric grid (E_P), the producer must repay the missing energy at a price
484 equal to C_E+C_I (Case B). If E_T has been overestimated that means the actual energy injected into the
485 electric grid is higher than the schedule energy, the surplus energy is remunerated at the producer
486 with a price equal to C_E-C_I (Case C).

487 Even if the energy price is influenced by the demand of energy [66], in this analysis, the energy
488 price C_E is assumed constant for each day and hour and equal to 10c€/kWh and Q is considered

489 equal to 50% of the energy price C_E . Hence, for each hour i and all possible cases, the economic
490 flow is defined as follows:

491 A. $F(i) = C_E * E_T(i)$ when $|E_P - E_T| > 10\%E_P$

492 B. $F(i) = C_E * E_T(i) + (C_E + C_I) * (E_T(i) - E_P(i))$ when $E_P > E_T$

493 C. $F(i) = C_E * E_T(i) + (C_E - C_I) * (E_T(i) - E_P(i))$ when $E_P < E_T$

494 Fig. 11.a shows the percent occurrence of the different cases A, B, C (expressed on the total
495 number M). It's evident that the probability, in percent terms, to inject the energy in the network
496 within the admitted tolerance is quite low (10% - 15%). The probability to inject less energy than
497 schedule (case A) is higher for the ANN and LS-SVM models, equal to 45% against 19,6% for the
498 hybrid LS-SVM with WD. This entails greater costs at the producer because of the penalties for
499 imbalance energy. The probability to inject more energy than schedule (case C) is higher for the
500 model III (70,9%). It means that the LS-SVM with wavelet decomposition models allows to obtain
501 the additional revenue, which corresponds to the energy that was not considered in the day-ahead
502 schedule proposed by the producer.

503 Finally, the Fig. 11.b shows the total economic incomes, as the sum of the incomes of the case A, B
504 and C for the three forecast models, normalized with the maximum economic revenue that is
505 obtained from the remuneration of the injected actual energy at the price C_E (case A). It is evident
506 that the LS-SVM with WD model guarantees the higher economic income, equal to 72,6%, than
507 the ANN e LS-SVM models, approximately 53% for both. So, the results demonstrate that the LS-
508 SVM with Wavelet Decomposition model has the lowest economics impact in terms of penalty and
509 the highest additional income, derived from its tendency to underestimate the PV power. Hence it
510 allows to obtained the greatest revenue.

511 6. CONCLUSIONS

512 This study is focused on the implementations of innovative short-term forecasting systems based on
513 Artificial Neural Networks (ANNs), Least Square Support Vector Machines (LS-SVMs) and

514 hybridized LS-SVMs for photovoltaic power prediction of a site located in Apulia region – South
515 East of Italy.

516 A detailed comparison between the ANN model and LS-SVM with and without the Wavelet
517 Decomposition of the input dataset was carried out, analyzing the normalized mean error and the
518 statistical distribution, to identify the most accurate forecasting method.

519 The evaluation of the performance of different forecasting methods is performed by the
520 estimation of conventional metrics, as the root mean square error (RMSE), mean bias error (MBE),
521 and mean absolute error (MAE).

522 High prediction errors were obtained from all forecasting methods at long time horizons. Observing
523 the normalized error, the LS-SVM based models reach better performance than the ANN model but
524 the hybrid LS-SVM based on the Wavelet Decomposition of the input data outperforms other
525 models particularly for long forecasting horizons.

526 In the present work a deep error analysis was performed. A study of the statistical distributions
527 of the normalized error was performed. In most cases, the probability that the normalized error take
528 values in the ranges $[-1\%; +1\%]$ is basically lower for the artificial neural networks and the
529 probability to reach an error less than 20% is generally higher in the hybrid LS-SVM with Wavelet
530 Transform. The decomposition of the root mean squared error into three contributions (bias,
531 standard deviation bias and dispersion) and the estimation of the skewness, and kurtosis statistical
532 metrics provide a better understanding of the differences between prediction and measurement. As
533 might be expected, the short time ahead forecasts have much higher kurtosis values than those made
534 at the day-ahead timescale. This would be expected from the reduction in uncertainty that occurs
535 between making a forecast in the day-ahead time frame, versus a single hour ahead.

536 The bias can be subtracted and the standard deviation can be adjusted by increasing or decreasing
537 the standard deviation of the prediction, contrary to the dispersion error. Therefore the reduction of
538 the dispersion error constitutes the challenge for further improvements; hence forecasting methods
539 with low dispersion error permit to reach a better accuracy. The analysis showed that the reduction

540 in the dispersion is mainly due to the implementation of the Wavelet Decomposition rather than to
541 the choice of the LS-SVM or ANN.

542 The impact of the solar irradiance fluctuation on the forecasting accuracy is also discussed. The
543 use of Model III (LS-SVM with WD) leads to an improve of the accuracy, in particular in the
544 cloudy days, which means that the decomposition of the input data permits better to take into
545 account the solar irradiance fluctuations. Hence further work will implement the difference between
546 the measured solar irradiance and the corresponding extraterrestrial solar irradiance, as an input of
547 the forecasting method.

548 Finally an analysis was performed to evaluate the penalties for unbalancing energy of three forecast
549 models, concluding that the LS-SVM with Wavelet Decomposition Technique model also permits to
550 reach the greatest revenue with lower costs for unbalancing penalty with respect to the ANN and
551 the LS-SVM.

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557 **Conflict of interest statement**

558 The paper and its corresponding work is completed by all the authors. No conflict of copyright is
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560

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Table 1 Technical specifications of the PV module and system

Module	
Type	Mono-crystalline silicon
Nominal power (P_n)	960 kW _p
Maximum power voltage (V_{pm})	3000 V
Maximum power current (I_{pm})	3 A
Open circuit voltage (V_{oc})	250 V
Short circuit current (I_{sc})	12 A
Weight	4710 m ² [4892 m ²]
Net [gross] module surface	1.57 m ² [1.63 m ²]
Subfield	
	<i>PV1</i>
Nominal power of PV system	353.3 kW _p
Azimuth	-10°
Tilt	3°
Total number of modules	1104
Net [gross] modules' surface	1733.3 m ² [1799.5 m ²]
	<i>PV2</i>
Nominal power of PV system	606.7 kW _p
Azimuth	-10°
Tilt	15°
Total number of modules	1896
Net [gross] modules' surface	2976.7 m ² [3090.5 m ²]

Table 2 Measured data used as forecast factors

<i>Symbol</i>	<i>Unit</i>	<i>Description</i>
P	kW	Instantaneous AC power
T _m	°C	Module Temperature
T _a	°C	Ambient Temperature
I ₃	W/m ²	Irradiance on plane of module with tilt 3°
I ₁₅	W/m ²	Irradiance on plain of module with tilt 15°

Table 3 Elman ANN settings

		<i>Input Vector 1</i>	<i>Input Vector 2</i>
<i>Training function</i>		TRAINGD Gradient descent with momentum and adaptive learning rate back-propagation	
<i>Adapt learning function</i>		LEARNGD Gradient descent weight and bias learning function	
<i>Performance function</i>		MSE Mean Squared Error	
<i>Number layers</i>		3	
<i>Neurons (layer 1)</i>	<i>1h</i>	21	16
	<i>3h</i>	31	26
	<i>6h</i>	61	51
	<i>12h</i>	121	101
	<i>24h</i>	241	201
<i>Neurons (layer 2)</i>	<i>1h</i>	11	8
	<i>3h</i>	16	13
	<i>6h</i>	31	26
	<i>12h</i>	61	51
	<i>24h</i>	121	101
<i>Neurons (layer 3) – output</i>		1	
<i>Activation function hidden layer</i>		TANSIG Hyperbolic tangent sigmoid transfer function	
<i>Activation function output layer</i>		PURELIN Linear transfer function	
<i>Epochs</i>		500	

Table 4 Acronym used to indicate the combination forecast methods and input vectors

<i>Model</i>	<i>Description</i>
<i>I.1</i>	Elman Back - Propagation ANN with input vector 1 (IV1)
<i>I.2</i>	Elman Back - Propagation ANN with input vector 2 (IV2)
<i>II.1</i>	Least Square – Support Data Machine (LS-SVM) with input vector 1 (IV1)
<i>II.2</i>	Least Square – Support Data Machine (LS-SVM) with input vector 2 (IV2)
<i>III.1</i>	LS-SVM with Daubechies type 4 Wavelet Decomposition on 8 levels with input vector 1 (IV1)
<i>III.2</i>	LS-SVM with Daubechies type 4 Wavelet Decomposition on 8 levels with input vector 2 (IV2)

Table 5 NMBE, NMAE and NRMSE values given by Model I, II and III

<i>Horizon</i>	<i>Model I</i>		<i>Model II</i>		<i>Model III</i>	
	<i>Input vector 1</i>	<i>Input vector 2</i>	<i>Input vector 1</i>	<i>Input vector 2</i>	<i>Input vector 1</i>	<i>Input vector 2</i>
	<i>NMBE(%)</i>					
<i>1</i>	-3,50%	0,72%	-1,33%	1,06%	0,12%	-2,50%
<i>3</i>	-5,23%	1,44%	-2,26%	1,48%	1,50%	-3,79%
<i>6</i>	-8,44%	-0,21%	-4,59%	5,27%	3,85%	0,45%
<i>12</i>	-9,27%	-1,25%	-9,25%	-1,20%	6,04%	-1,41%
<i>24</i>	-3,42%	-2,55%	-3,43%	-3,15%	1,16%	13,40%
	<i>NMAE(%)</i>					
<i>1</i>	9,40%	6,50%	7,53%	6,40%	6,57%	6,92%
<i>3</i>	15,11%	10,86%	13,62%	10,18%	10,77%	10,35%
<i>6</i>	20,18%	13,79%	18,22%	13,50%	13,53%	10,53%
<i>12</i>	21,12%	14,38%	21,11%	14,53%	15,04%	14,22%
<i>24</i>	25,05%	19,49%	23,52%	19,50%	18,91%	19,00%
	<i>NRMSE(%)</i>					
<i>1</i>	12,57%	10,91%	12,14%	11,12%	10,66%	9,60%
<i>3</i>	18,55%	15,61%	17,97%	15,79%	15,93%	14,09%
<i>6</i>	23,11%	18,89%	22,07%	21,24%	19,65%	15,28%
<i>12</i>	23,69%	18,80%	22,89%	19,73%	16,32%	18,76%
<i>24</i>	26,20%	23,99%	23,68%	24,07%	20,86%	22,76%

Table 6 Value of the amplitude and phase error

<i>Horizon</i>	<i>Model I</i>		<i>Model II</i>		<i>Model III</i>	
	<i>Input vector 1</i>	<i>Input vector 2</i>	<i>Input vector 1</i>	<i>Input vector 2</i>	<i>Input vector 1</i>	<i>Input vector 2</i>
	<i>SDE</i>					
<i>1</i>	0,12	0,11	0,12	0,11	0,11	0,09
<i>3</i>	0,18	0,16	0,18	0,16	0,16	0,14
<i>6</i>	0,22	0,19	0,21	0,21	0,19	0,15
<i>12</i>	0,22	0,19	0,21	0,20	0,20	0,19
<i>24</i>	0,23	0,24	0,23	0,24	0,21	0,20
	<i>SD_{bias}</i>					
<i>1</i>	-0,023	-0,016	-0,018	-0,019	-0,026	-0,028
<i>3</i>	-0,060	-0,036	-0,058	-0,040	-0,065	-0,029
<i>6</i>	-0,107	-0,062	-0,106	-0,082	-0,114	-0,042
<i>12</i>	-0,182	-0,098	-0,182	-0,091	-0,136	-0,100
<i>24</i>	-0,201	-0,153	-0,201	-0,148	-0,146	-0,135
	<i>DISP</i>					
<i>1</i>	0,119	0,108	0,119	0,109	0,104	0,089
<i>3</i>	0,168	0,151	0,169	0,152	0,145	0,133
<i>6</i>	0,186	0,179	0,188	0,189	0,156	0,147
<i>12</i>	0,121	0,160	0,120	0,174	0,146	0,158
<i>24</i>	0,105	0,183	0,104	0,187	0,154	0,148

Table 7 Measures of Skewness and Kurtosis

<i>Horizon</i>	<i>Model I</i>		<i>Model II</i>		<i>Model III</i>	
	<i>Input vector 1</i>	<i>Input vector 2</i>	<i>Input vector 1</i>	<i>Input vector 2</i>	<i>Input vector 1</i>	<i>Input vector 2</i>
	<i>SKEW</i>					
<i>1</i>	0,674	0,710	0,301	0,528	0,274	0,634
<i>3</i>	1,029	0,769	1,012	0,580	0,564	0,266
<i>6</i>	1,423	1,130	1,430	1,283	0,919	0,669
<i>12</i>	1,457	1,373	1,457	1,182	0,911	1,406
<i>24</i>	-0,126	-0,071	-0,129	-0,078	-0,258	-0,319
	<i>KURT</i>					
<i>1</i>	2,827	4,581	2,616	5,053	2,509	2,299
<i>3</i>	1,433	1,648	1,442	2,744	0,868	1,070
<i>6</i>	1,595	1,625	1,619	2,395	0,584	2,166
<i>12</i>	1,387	1,967	1,388	2,129	0,639	2,060
<i>24</i>	-0,610	-0,396	-0,608	-0,371	0,315	-0,460

Table 8 Error distribution of forecast models at different prediction length (1h, 6h and 12h)

<i>Horizon</i>	<i>Model I</i>		<i>Model II</i>		<i>Model III</i>	
	<i>Input vector 1</i>	<i>Input vector 2</i>	<i>Input vector 1</i>	<i>Input vector 2</i>	<i>Input vector 1</i>	<i>Input vector 2</i>
	<i>[-1% - +1%]</i>					
<i>1</i>	2,48%	28,94%	44,65%	37,85%	35,53%	20,88%
<i>6</i>	1,32%	10,91%	1,11%	17,19%	22,25%	18,56%
<i>12</i>	2,11%	6,96%	1,95%	10,17%	10,60%	17,82%
	<i>[-5% - +5%]</i>					
<i>1</i>	16,39%	63,52%	56,83%	61,78%	60,04%	48,29%
<i>6</i>	5,90%	26,83%	5,27%	41,12%	36,69%	39,38%
<i>12</i>	8,12%	21,24%	8,12%	24,62%	28,26%	35,00%
	<i>[-10% - +10%]</i>					
<i>1</i>	71,64%	77,65%	69,53%	76,91%	74,17%	73,59%
<i>6</i>	11,65%	53,08%	11,81%	58,04%	51,98%	59,99%
<i>12</i>	16,76%	43,91%	16,71%	43,96%	46,39%	54,14%
	<i>[-20% - +20%]</i>					
<i>1</i>	87,08%	90,83%	87,66%	91,09%	90,77%	94,89%
<i>6</i>	66,63%	77,86%	70,16%	77,12%	74,17%	83,71%
<i>12</i>	36,85%	77,91%	36,85%	74,80%	73,43%	78,55%

Table 10 The cross correlation coefficient $R_{TP}(\%)$ of prediction models at 3h and 12h forecast time horizons

		<i>Model I</i>		<i>Model II</i>		<i>Model III</i>	
		$R_{TP}(\%) +3h$	$R_{TP}(\%) +12h$	$R_{TP}(\%) +3h$	$R_{TP}(\%) +12h$	$R_{TP}(\%) +3h$	$R_{TP}(\%) +12h$
20 Nov	Cloudy day	57,18%	24,90%	62,18%	28,29%	74,89%	62,33%
14 Nov	Sunny day	83,81%	72,64%	86,91%	79,13%	92,86%	92,02%
2 Dic	Cloudy day	62,19%	17,62%	62,94%	22,72%	67,23%	66,88%
23 Dic	Sunny day	96,59%	86,00%	98,30%	87,23%	95,23%	92,84%
14 Jan	Cloudy day	63,65%	11,20%	72,10%	18,43%	85,80%	47,33%
19 Jan	Sunny day	98,36%	89,65%	97,55%	89,29%	95,70%	89,29%

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Figure 02
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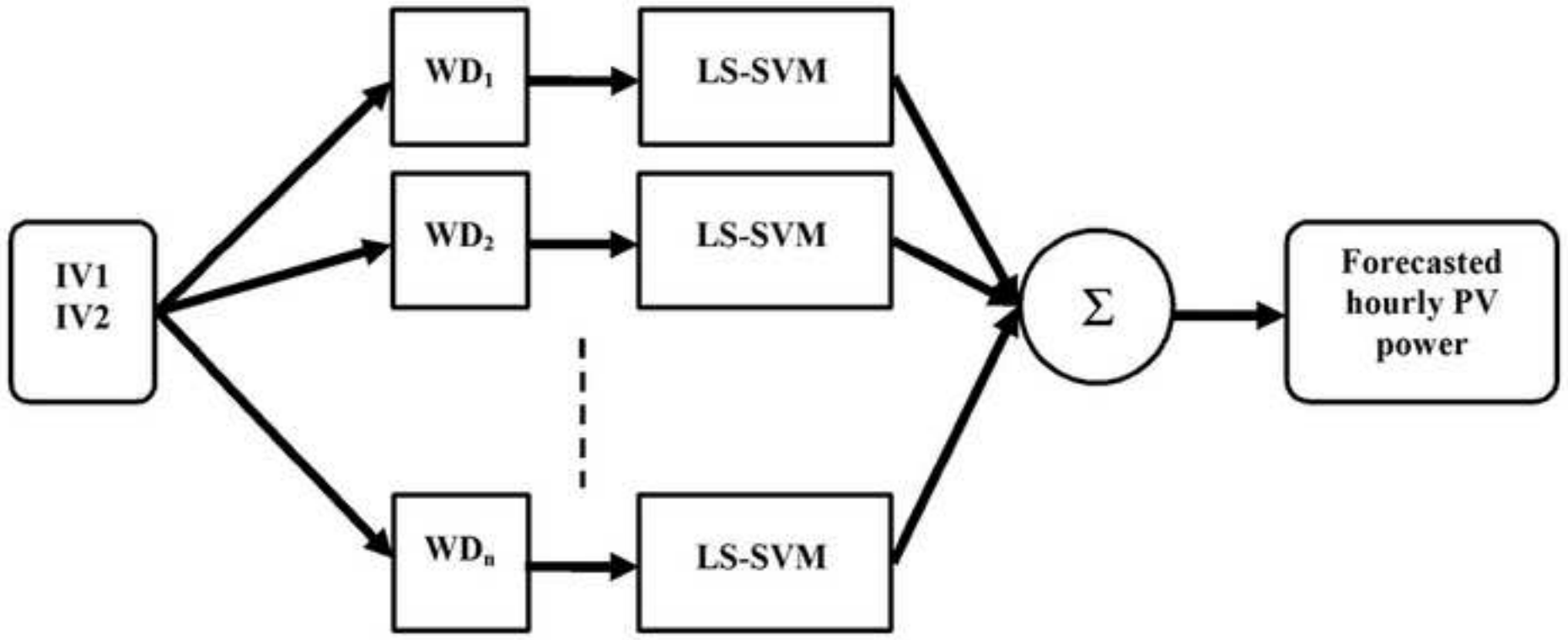
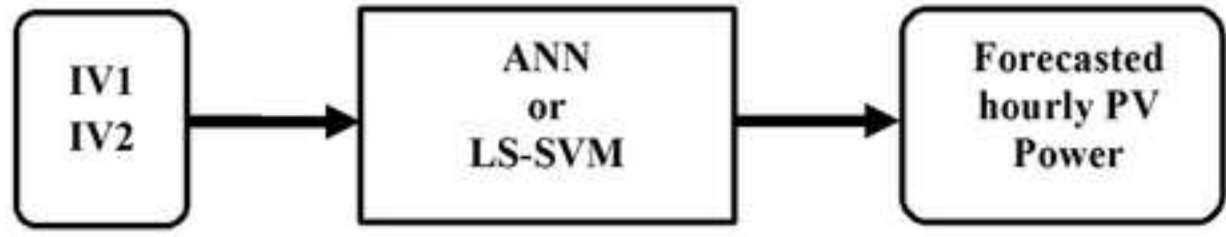


Figure 03

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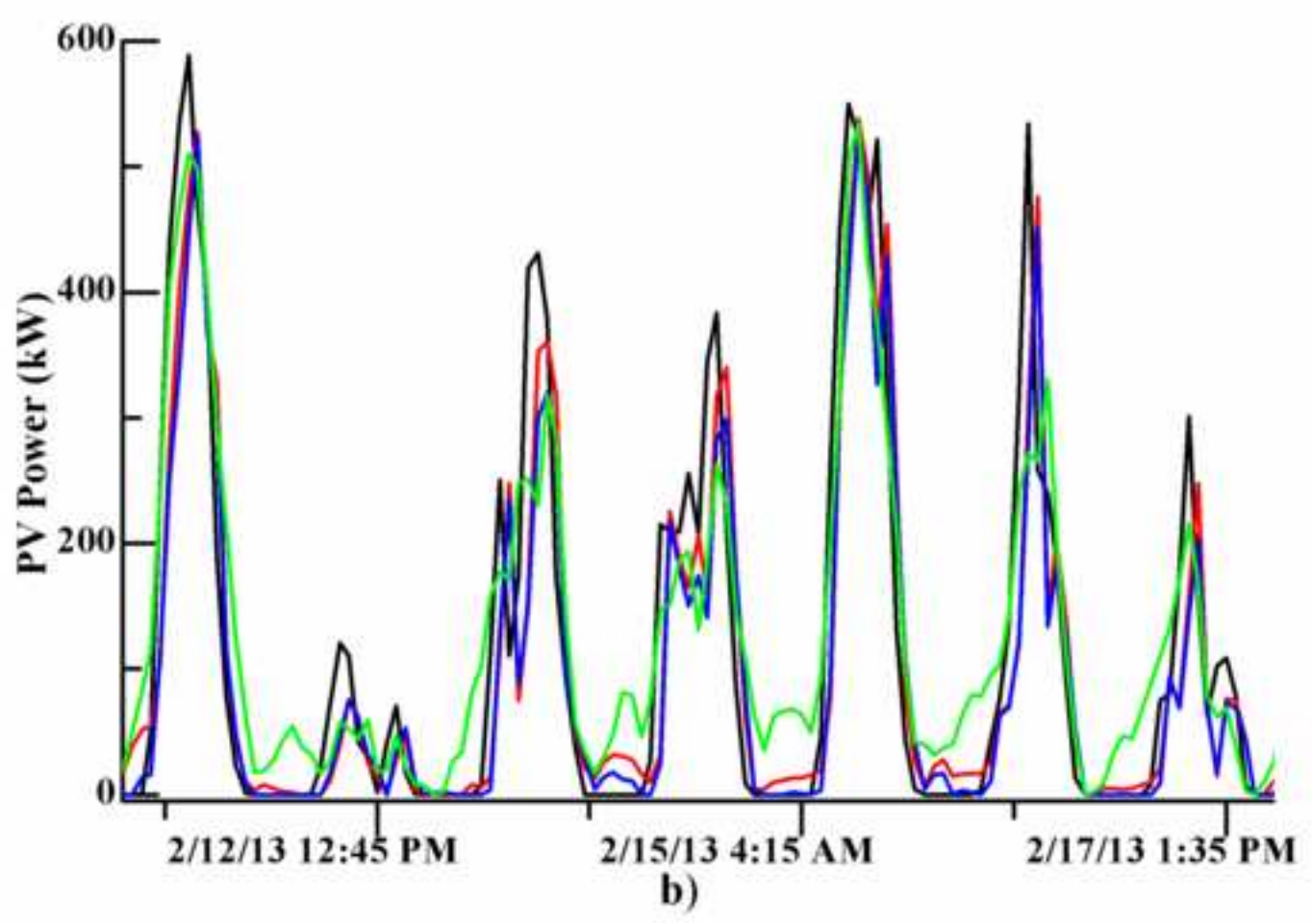
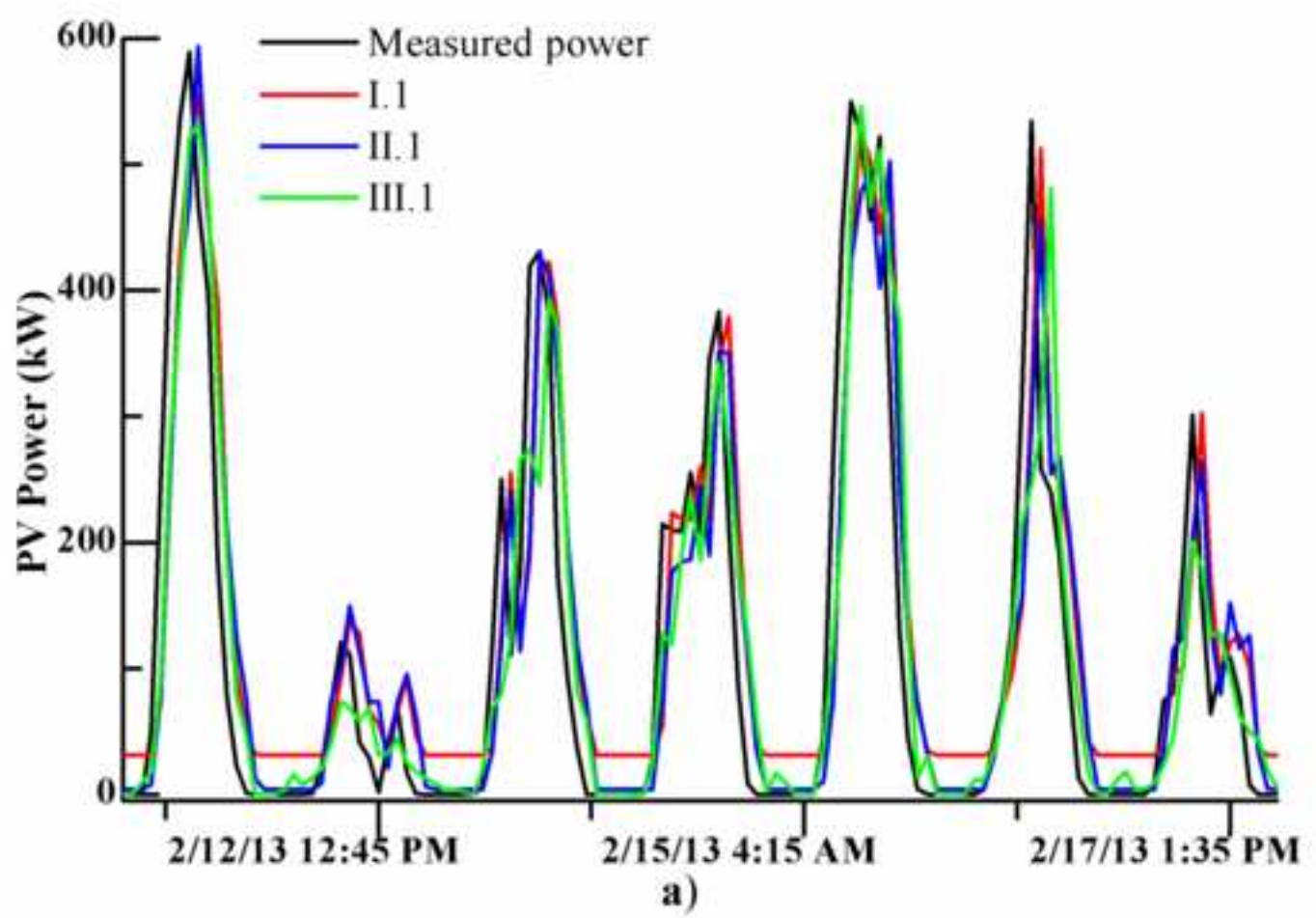


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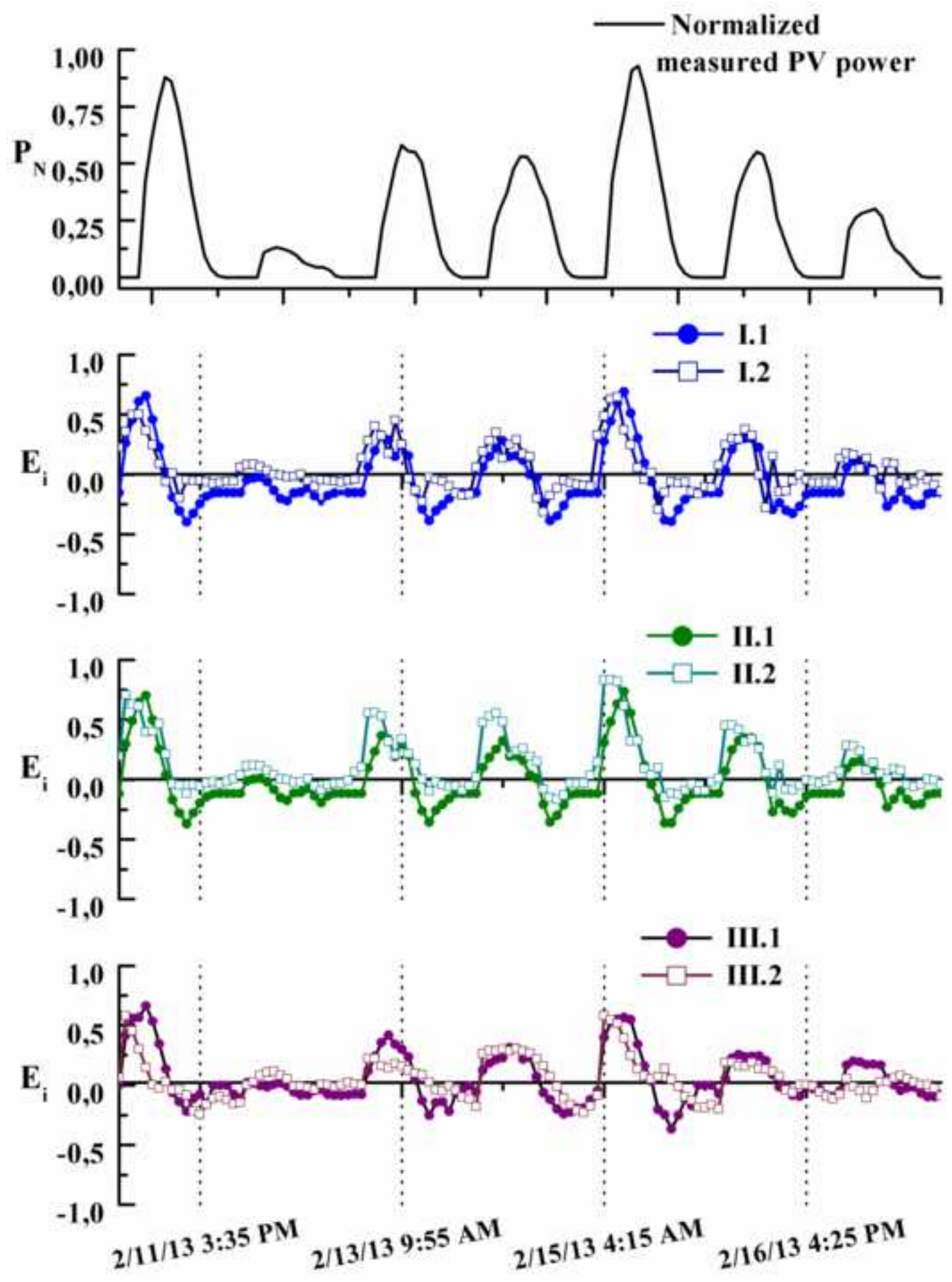


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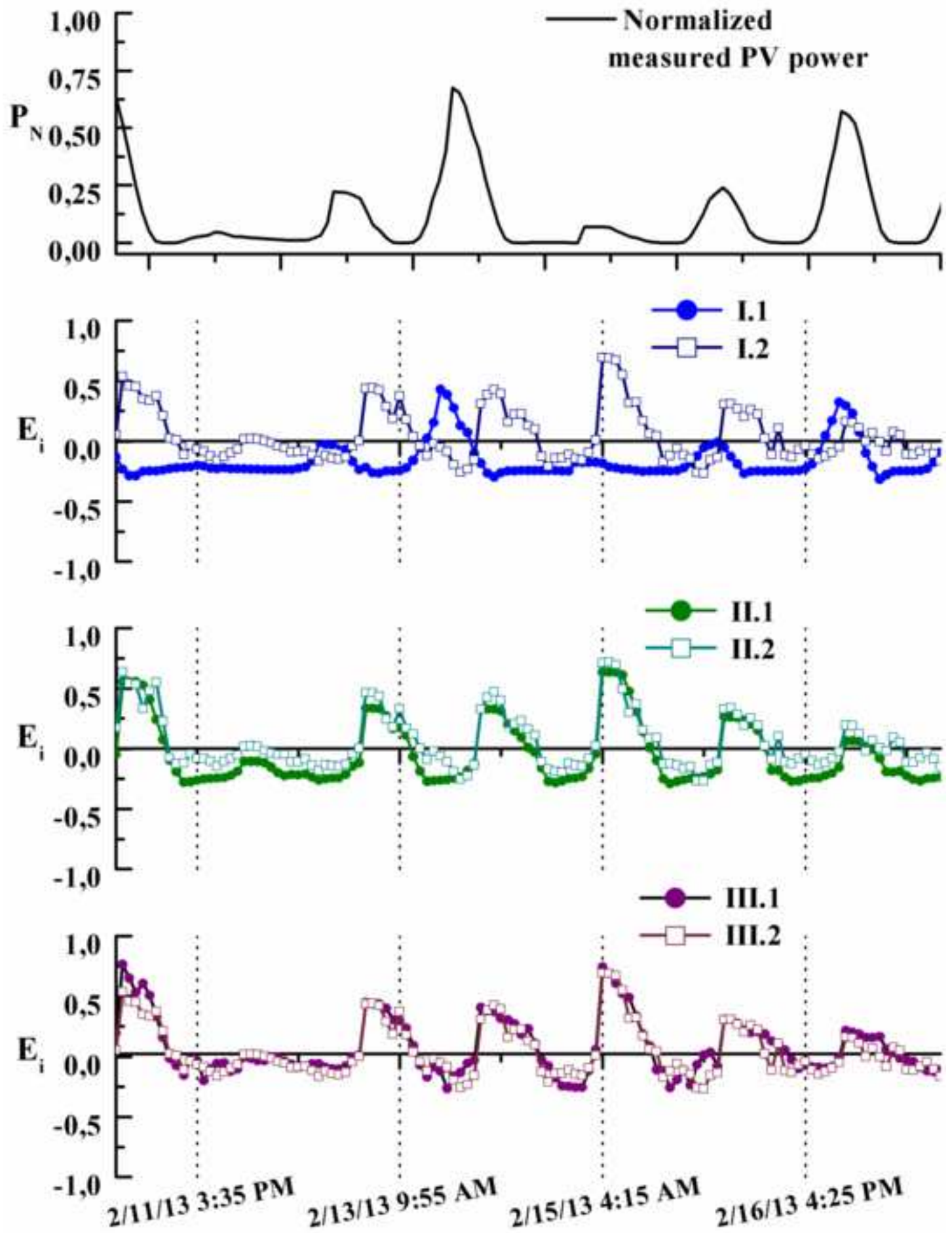


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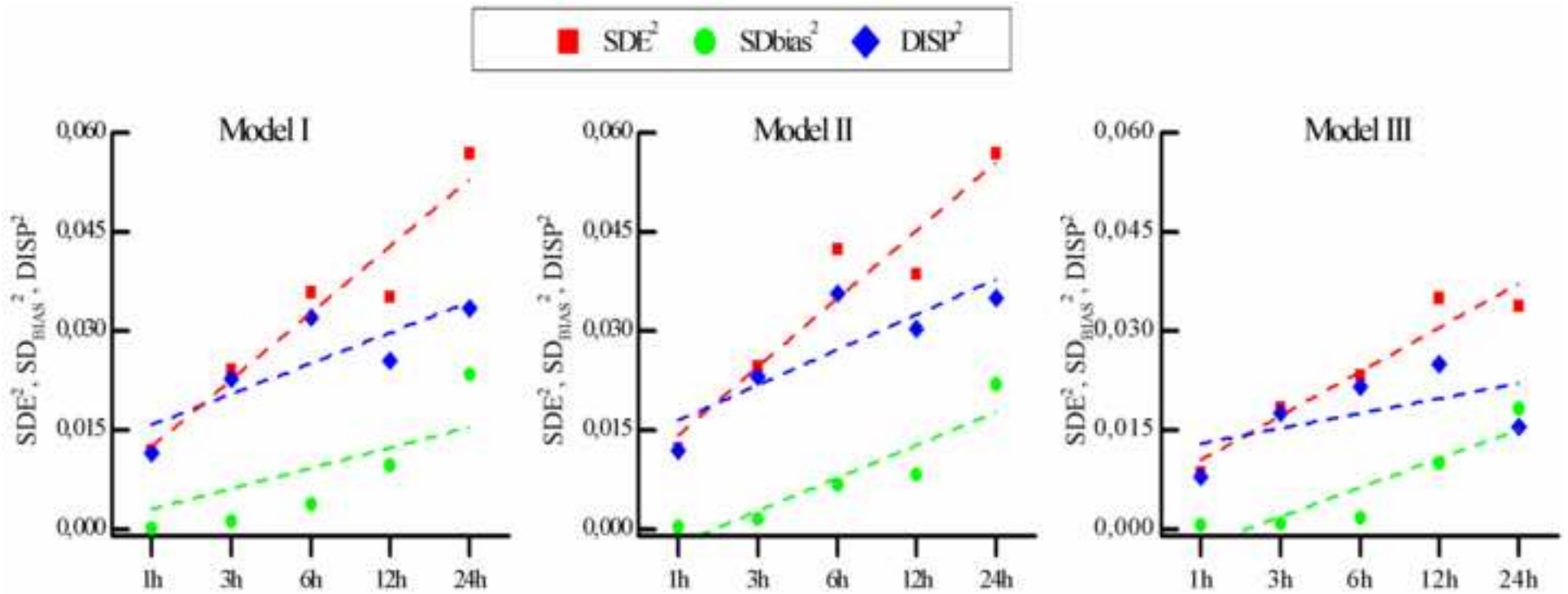


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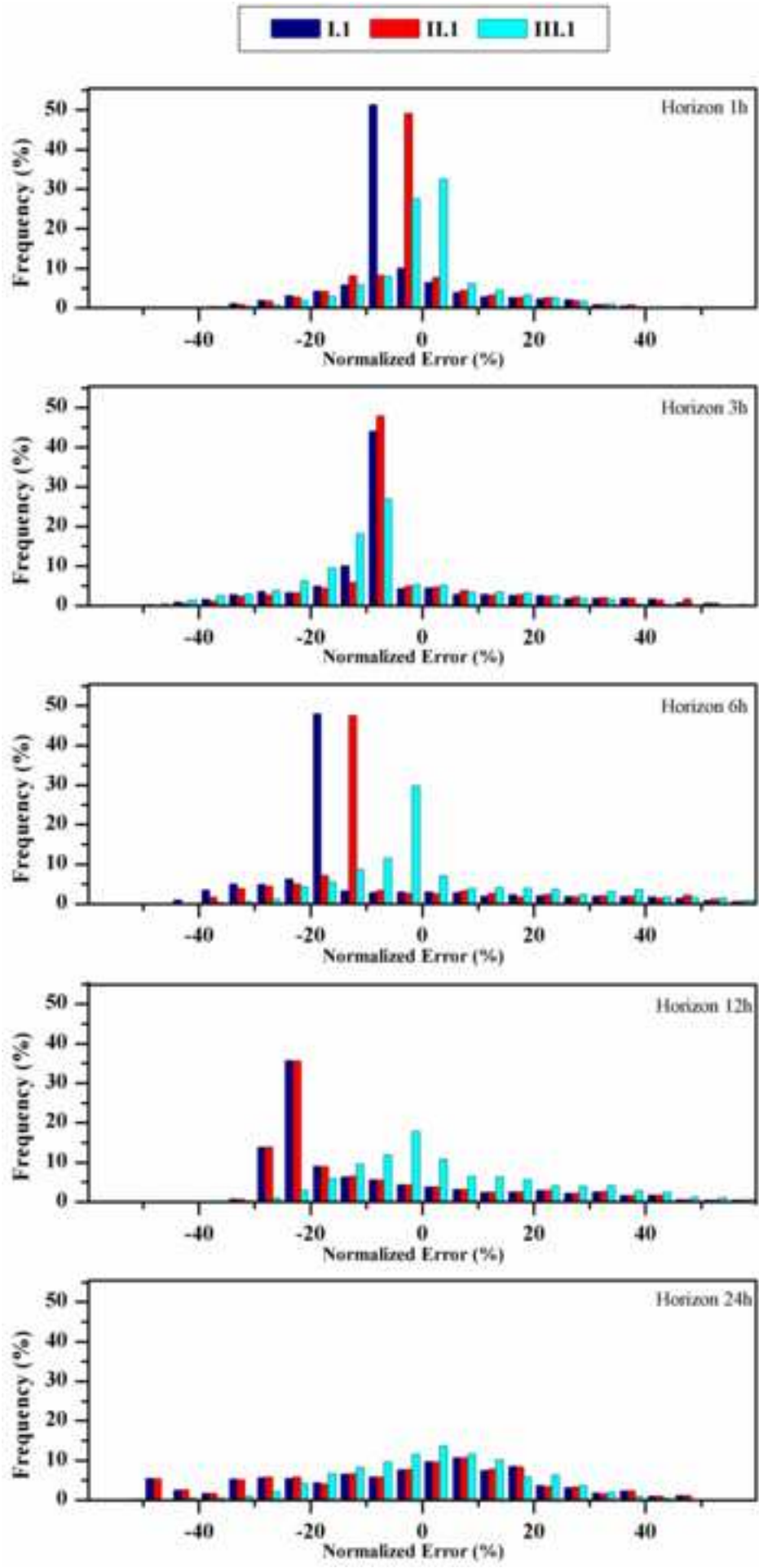


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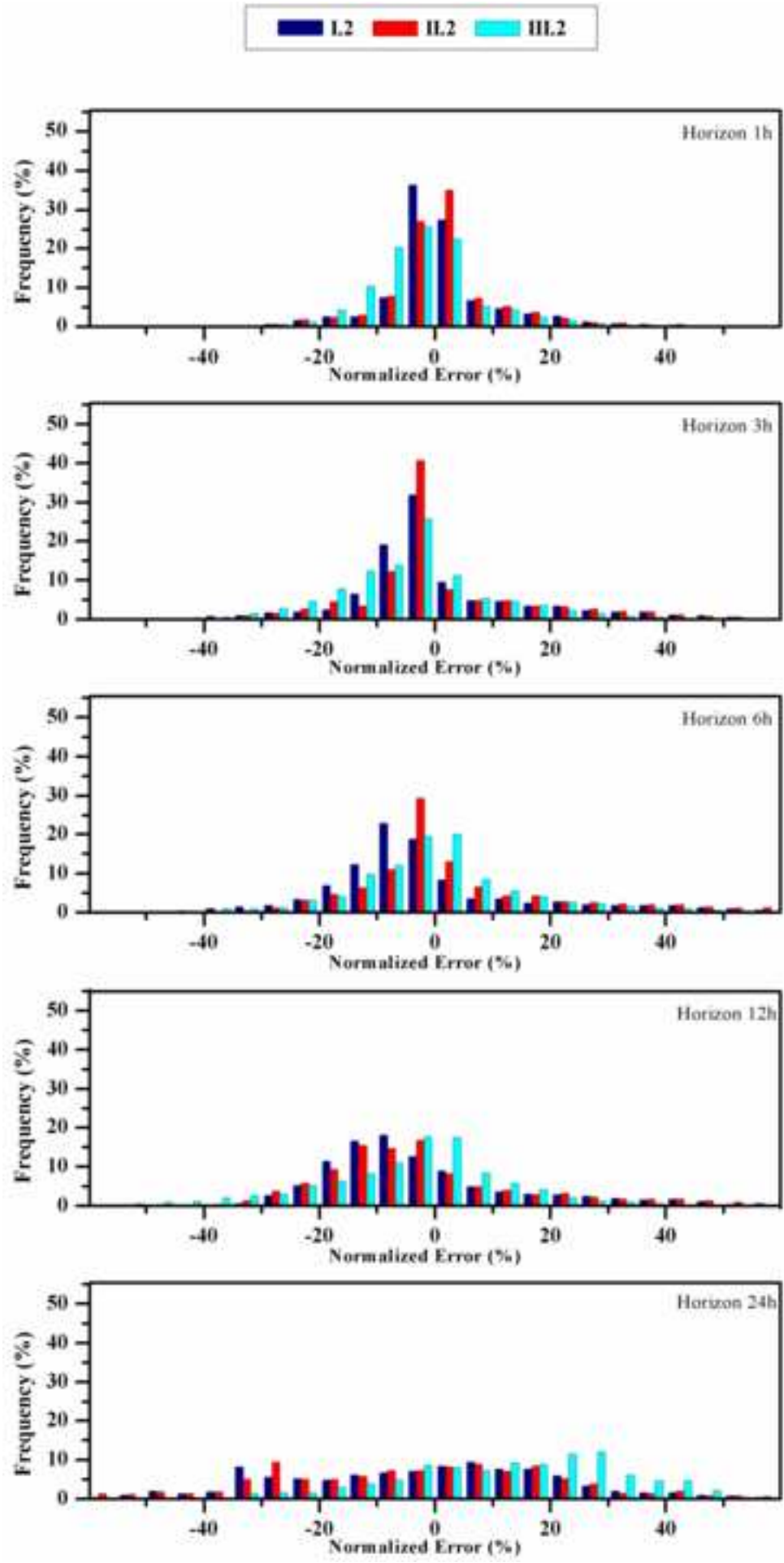


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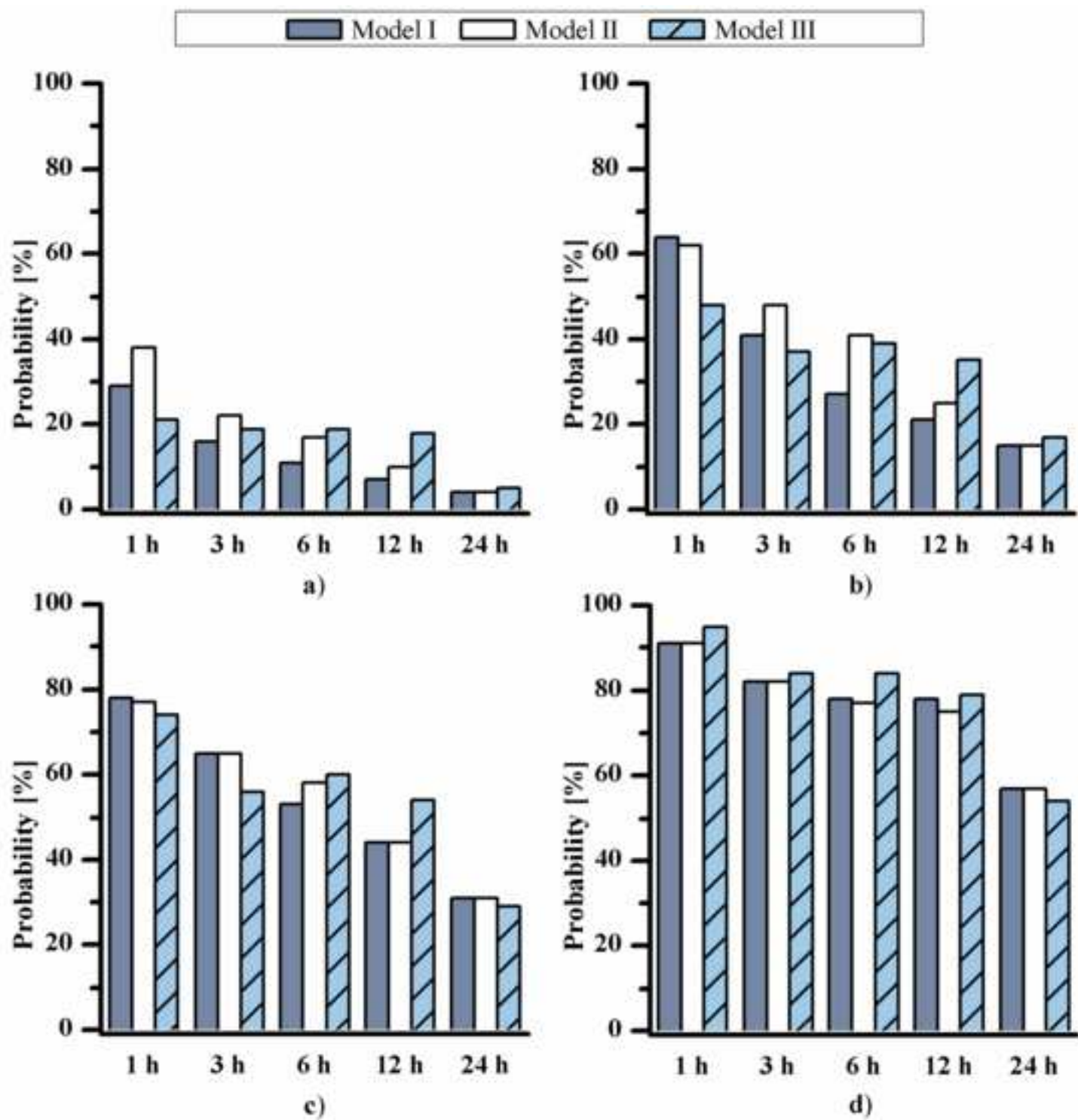


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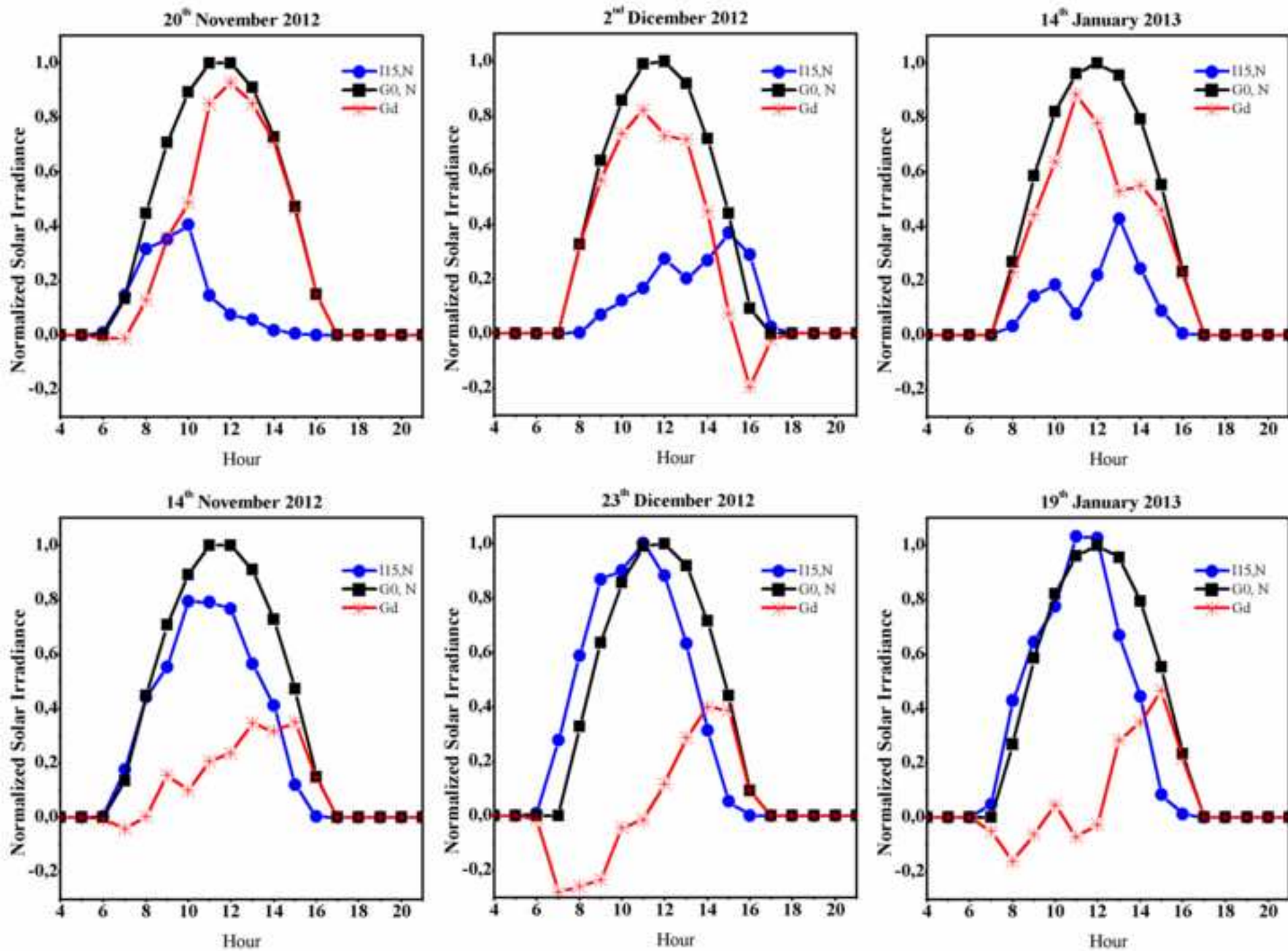
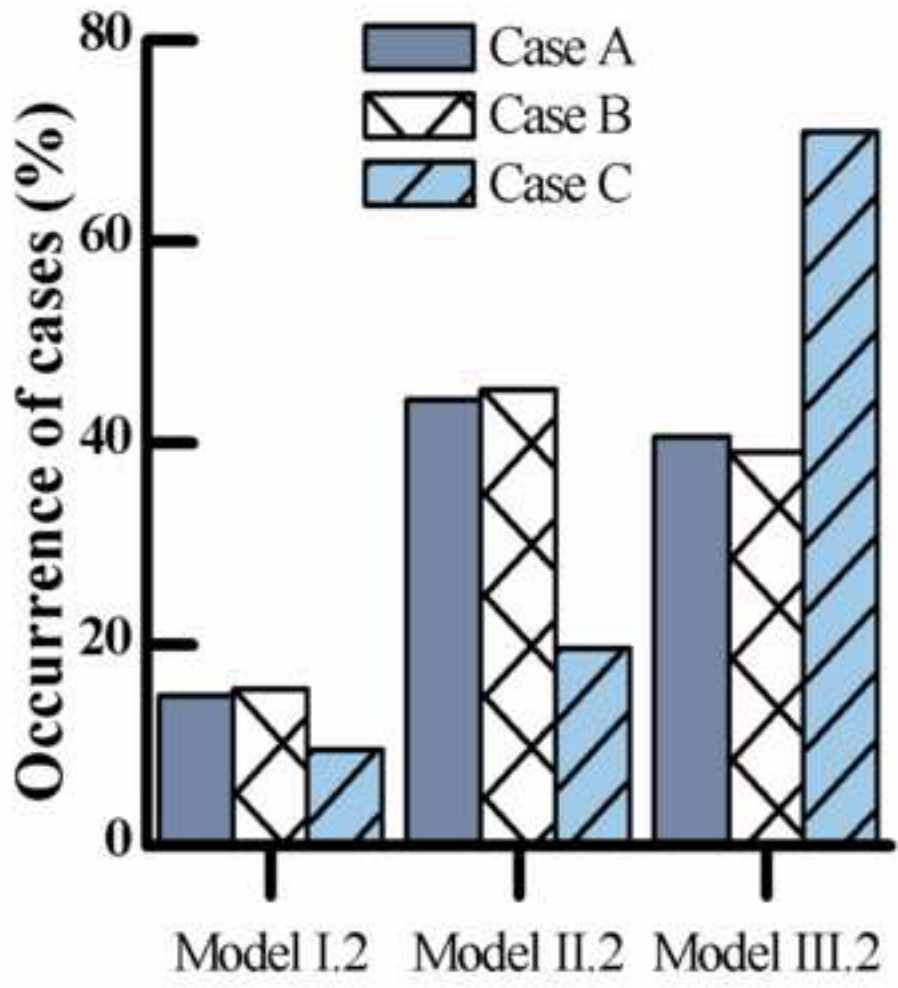
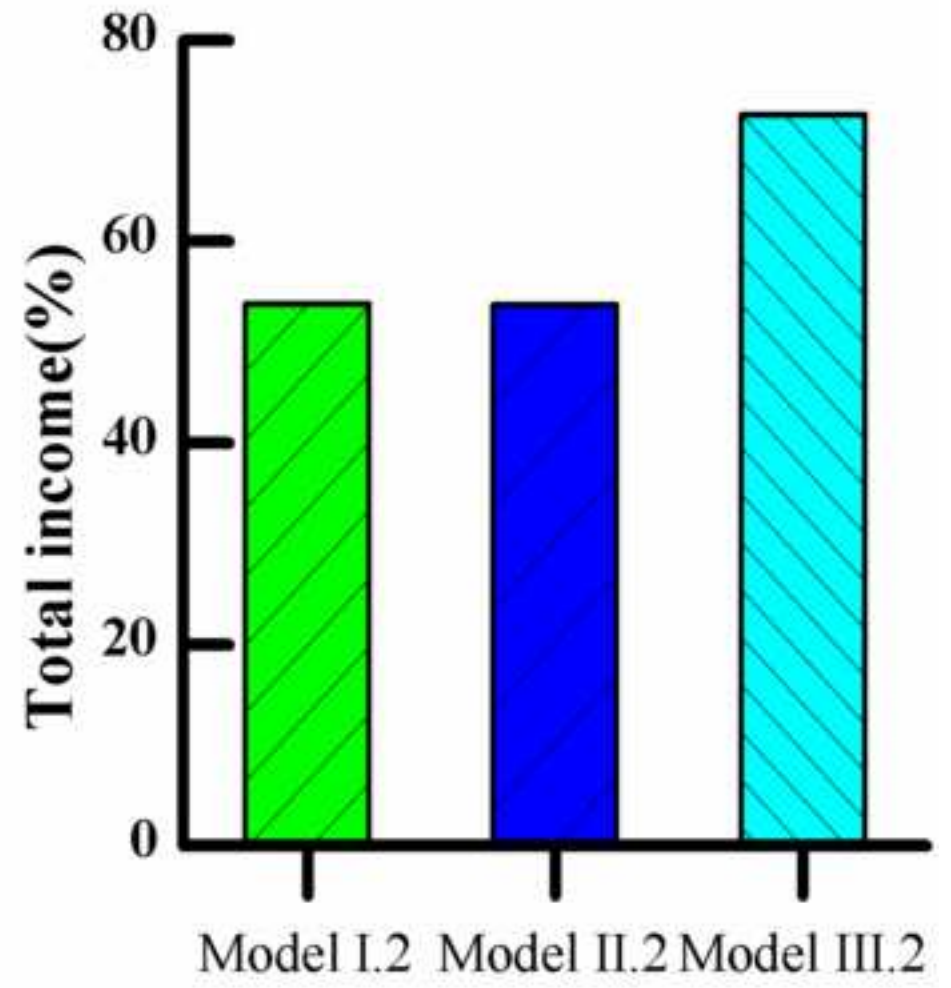


Figure 11
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a)



b)