Final Project - Wind Energy Forecasting

Load Libraries

```
options(warn = -1)
options(scipen = 999)
library(tidyverse)
library(tidymodels)
library(janitor)
library(skimr)
library(lubridate)
library(kableExtra)
library(GGally)
library(vip)
library(fastshap)
library(MASS)
library(ISLR)
library(tree)
library(ggplot2)
library(corrplot)
library(reshape2)
library(PerformanceAnalytics)
library(dplyr)
library(lubridate)
library(imputeTS)
library(forecast)
library(urca)
library(pracma)
library(astsa)
library(fpp2)
```

Load Data

```
Import your data with read_csv()
```

```
row_data <- read_csv("Turbine_Data.csv") %>% clean_names()
row_data <- row_data %>% filter(year >= 2018)
head(row_data)
```

```
## 2 2018
               1
                     1 2018-01-01 00:10:00
                                                  -5.82
                                                                23.0
                                                                        300.
                                                                                2.34
                                                                22.9
## 3 2018
                     1 2018-01-01 00:20:00
                                                  -5.28
                                                                        340
                                                                                2.46
               1
                                                                                2.03
## 4 2018
                     1 2018-01-01 00:30:00
                                                  -4.65
                                                                23.0
                                                                        345
## 5 2018
                     1 2018-01-01 00:40:00
                                                  -4.68
                                                                22.9
                                                                        345
                                                                                1.83
               1
## 6 2018
               1
                     1 2018-01-01 00:50:00
                                                  -4.76
                                                                22.9
                                                                        345
                                                                                1.65
## # ... with abbreviated variable names 1: ambient temperature,
       2: wind_direction, 3: wind_speed
```

tail(row_data)

```
## # A tibble: 6 x 8
     year month
                  day date
                                          active_power ambient_t~1 wind_~2 wind_~3
##
    <dbl> <dbl> <dttm>
                                                 <dbl>
                                                             <dbl>
                                                                     <dbl>
                                                                             <dbl>
## 1 2020
                   30 2020-03-30 23:00:00
                                                  90.3
                                                              27.6
                                                                       178
                                                                              3.61
## 2 2020
              3
                   30 2020-03-30 23:10:00
                                                  70.0
                                                              27.5
                                                                              3.53
                                                                       178
## 3 2020
                   30 2020-03-30 23:20:00
                                                              27.6
              3
                                                  40.8
                                                                       178
                                                                              3.26
## 4 2020
              3
                   30 2020-03-30 23:30:00
                                                  20.8
                                                              27.6
                                                                       178
                                                                              3.33
## 5 2020
              3
                   30 2020-03-30 23:40:00
                                                  62.1
                                                              27.8
                                                                       190
                                                                              3.28
## 6 2020
              3
                   30 2020-03-30 23:50:00
                                                  68.7
                                                              27.9
                                                                       203
                                                                              3.48
## # ... with abbreviated variable names 1: ambient_temperature,
      2: wind direction, 3: wind speed
```

Missing values Interpolation

```
row_data$active_power <- na_interpolation(row_data$active_power)
row_data$ambient_temperature <- na_interpolation(row_data$ambient_temperature)
row_data$wind_direction <- na_interpolation(row_data$wind_direction)
row_data$wind_speed <- na_interpolation(row_data$wind_speed)
head(row_data)</pre>
```

```
## # A tibble: 6 x 8
                                           active_power ambient_t~1 wind_~2 wind_~3
      year month
                   day date
     <dbl> <dbl> <dttm>
                                                              <dbl>
                                                                      <dbl>
                                                                              <dbl>
##
                                                  <dbl>
                    1 2018-01-01 00:00:00
                                                  -5.36
                                                                               2.28
## 1 2018
              1
                                                               23.1
                                                                         8
## 2 2018
              1
                     1 2018-01-01 00:10:00
                                                  -5.82
                                                               23.0
                                                                       300.
                                                                               2.34
## 3 2018
                    1 2018-01-01 00:20:00
                                                  -5.28
                                                               22.9
                                                                       340
                                                                               2.46
              1
## 4 2018
               1
                     1 2018-01-01 00:30:00
                                                  -4.65
                                                               23.0
                                                                       345
                                                                               2.03
## 5 2018
                     1 2018-01-01 00:40:00
                                                  -4.68
                                                               22.9
                                                                       345
                                                                               1.83
              1
## 6 2018
                                                                       345
                     1 2018-01-01 00:50:00
                                                  -4.76
                                                               22.9
                                                                               1.65
## # ... with abbreviated variable names 1: ambient_temperature,
      2: wind_direction, 3: wind_speed
```

Time Index: Daily

Create a ts object for the aggregated data Create a time plot of the aggregated data

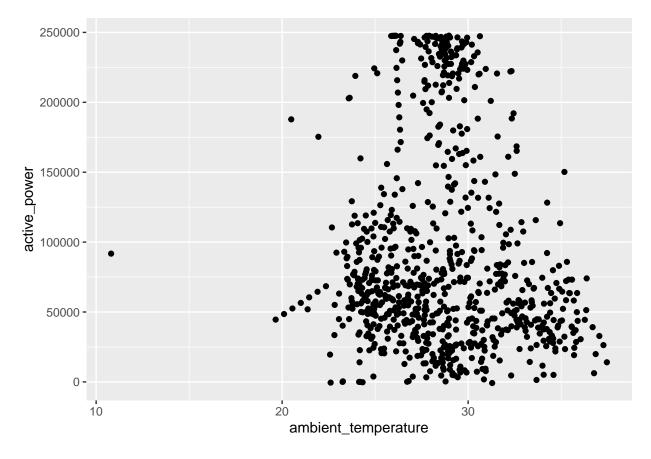
```
turbine_data <- row_data %>%
  group_by(year, month, day) %>%
  summarize(active_power = sum(active_power), ambient_temperature = mean(ambient_temperature), wind_dir
```

head(turbine_data)

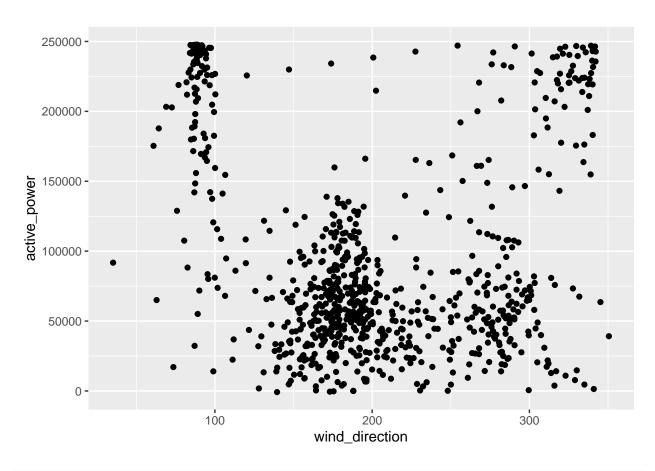
```
## # A tibble: 6 x 7
## # Groups:
              year, month [1]
                  day active_power ambient_temperature wind_direction wind_speed
##
      year month
##
     <dbl> <dbl> <dbl>
                              <dbl>
                                                  <dbl>
                                                                 <dbl>
                                                                            <dbl>
                                                   26.5
                             27571.
                                                                  282.
                                                                             3.88
## 1 2018
              1
                     1
## 2 2018
                             48502.
                                                   25.6
                                                                  273.
                                                                             4.67
## 3 2018
             1
                    3
                             45905.
                                                   25.5
                                                                  276.
                                                                             4.53
                                                   24.9
                                                                  285.
                                                                             5.06
## 4 2018
                             51965.
                                                   24.6
## 5 2018
                             34609.
                                                                  281.
                                                                             4.42
              1
                     5
## 6 2018
                             19548.
                                                   22.6
                                                                  312.
                                                                             3.81
```

Explotary Analysis (scatterplot)

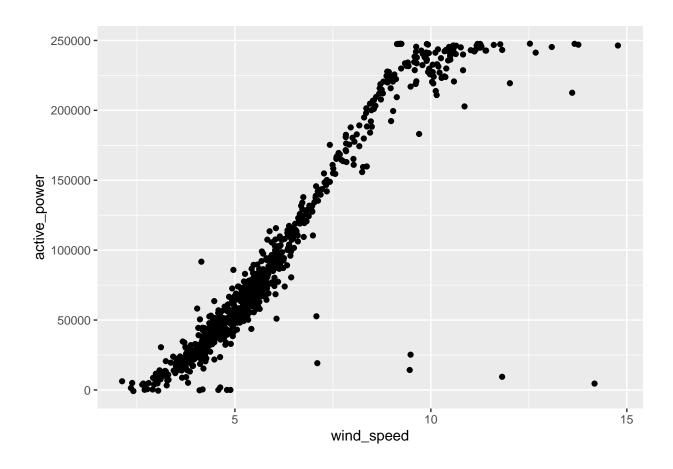
```
turbine_data %>%
  ggplot(aes(x=ambient_temperature,y=active_power))+
  geom_point()
```



```
turbine_data %>%
  ggplot(aes(x=wind_direction,y=active_power))+
  geom_point()
```

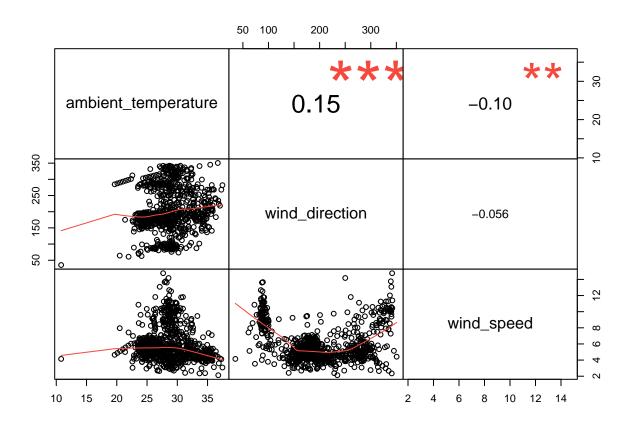


```
turbine_data %>%
  ggplot(aes(x=wind_speed,y=active_power))+
  geom_point()
```



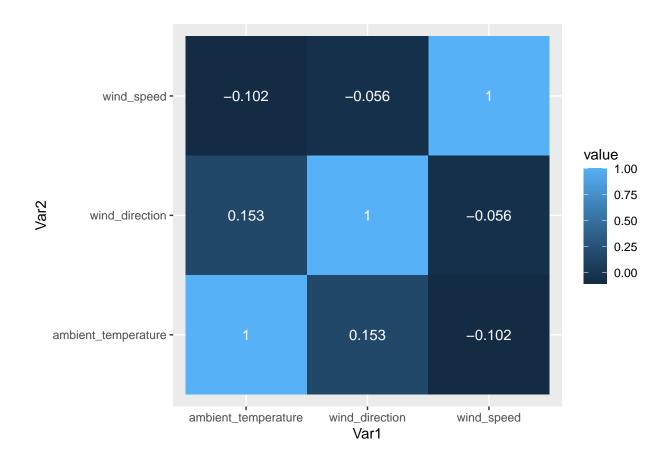
Explotary Analysis (correlation)

```
cor <- turbine_data %>%
  ungroup() %>%
  na.omit() %>%
  dplyr::select(ambient_temperature, wind_direction, wind_speed)
chart.Correlation(cor, histogram=FALSE, pch=4)
```



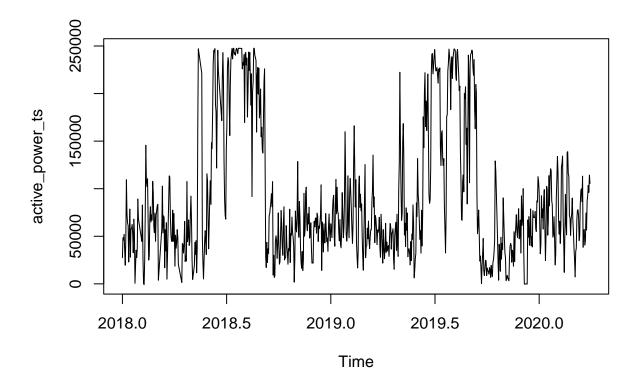
```
cor_analysis <- cor %>%
  cor() %>%
  melt() %>% #turn it into a dataframe
  arrange(desc(value))

cor_analysis %>%
  ggplot(aes(x=Var1, y=Var2, fill=value))+
  geom_tile()+
  geom_text(aes(label=round(value,3)), color="white")
```



Create time series object and plot time series

```
active_power_daily <- subset(turbine_data, select=c(active_power))</pre>
active_power_daily
## # A tibble: 820 x 1
##
      active_power
##
             <dbl>
##
            27571.
   1
##
   2
            48502.
##
    3
            45905.
##
   4
            51965.
   5
            34609.
##
            19548.
##
   6
##
    7
            51213.
##
   8
           109448.
##
   9
            73036.
## 10
            63902.
## # ... with 810 more rows
# Create time series object and plot time series
active_power_ts <- ts(active_power_daily, start=c(2018,1,1), frequency = 365)</pre>
ts.plot(active_power_ts)
```



Is this series white noise?

```
Box.test(active_power_ts, lag=8, fitdf=0, type="Lj")

##
## Box-Ljung test
##
## data: active_power_ts
## X-squared = 3437, df = 8, p-value < 0.00000000000000022</pre>
```

ADF test for stationarity

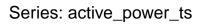
Use the Single Mean Version of the Test

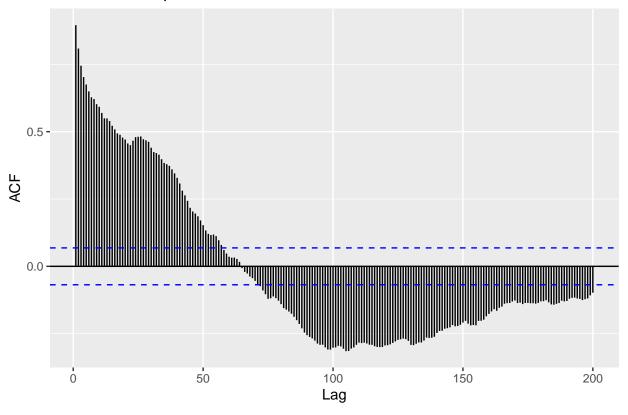
```
active_power_df <- ur.df(active_power_ts, type = "drift")
summary(active_power_df)</pre>
```

```
##
## Test regression drift
##
##
## lm(formula = z.diff ~ z.lag.1 + 1 + z.diff.lag)
## Residuals:
      Min
               1Q Median
                            3Q
                                     Max
## -159375 -19053 -292 17268 123299
## Coefficients:
                Estimate Std. Error t value
                                                 Pr(>|t|)
## (Intercept) 9222.39368 1821.86442 5.062 0.000000512958 ***
## z.lag.1
              -0.10080
                            0.01597 -6.312 0.000000000452 ***
## z.diff.lag
                -0.03374
                            0.03499 -0.964
                                                    0.335
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
## Residual standard error: 31600 on 815 degrees of freedom
## Multiple R-squared: 0.05333, Adjusted R-squared: 0.051
## F-statistic: 22.96 on 2 and 815 DF, p-value: 0.0000000002002
##
## Value of test-statistic is: -6.312 19.9232
## Critical values for test statistics:
        1pct 5pct 10pct
## tau2 -3.43 -2.86 -2.57
## phi1 6.43 4.59 3.78
```

Plot ACF and PACF

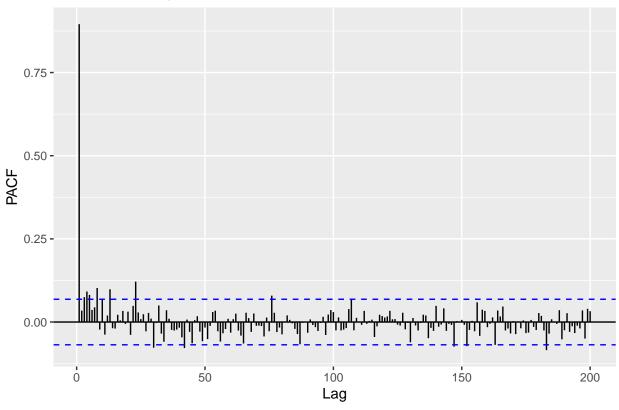
```
ggAcf(active_power_ts, lag = 200)
```





ggPacf(active_power_ts, lag = 200)

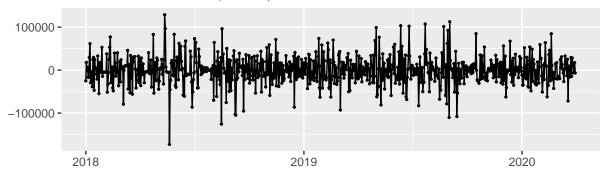
Series: active_power_ts

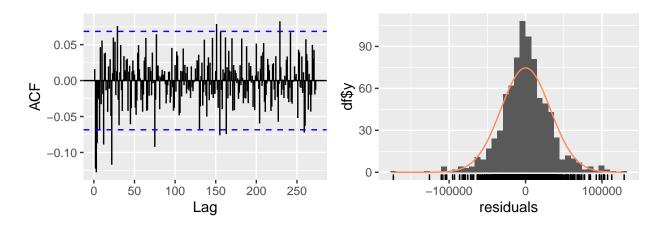


Fit Seasonal Exponential Smoothing Model

```
active_power_ets <- ets(active_power_ts, model="ZNZ")</pre>
summary(active_power_ets)
## ETS(A,N,N)
##
## Call:
    ets(y = active_power_ts, model = "ZNZ")
##
##
##
     Smoothing parameters:
##
       alpha = 0.8844
##
##
     Initial states:
       1 = 52566.9896
##
##
##
     sigma: 32281.47
##
                           BIC
##
        AIC
                AICc
## 22532.52 22532.54 22546.64
##
## Training set error measures:
                     ME
                             RMSE
                                       MAE MPE MAPE
                                                           MASE
## Training set 74.1439 32242.08 23349.82 -Inf Inf 0.5370699 0.01592923
```

Residuals from ETS(A,N,N)





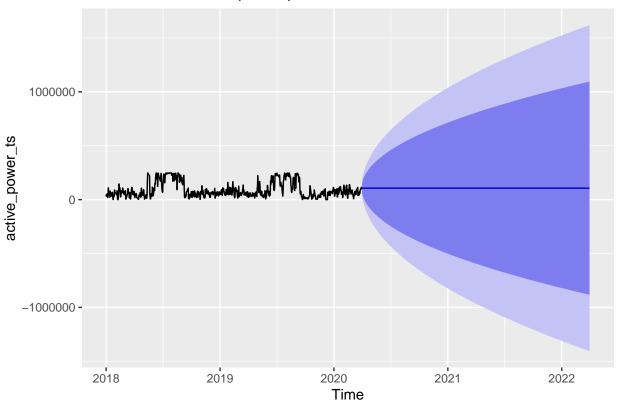
```
##
## Ljung-Box test
##
## data: Residuals from ETS(A,N,N)
## Q* = 210.46, df = 162, p-value = 0.00623
##
## Model df: 2. Total lags used: 164
```

forecast(active_power_ts, h=5)

```
Point Forecast
                                Lo 80
                                         Hi 80
                                                    Lo 95
                                                             Hi 95
##
## 2020.2466
                   91650.31 62246.677 121054.0 46681.331 136619.3
## 2020.2493
                   72295.93 33213.893 111378.0 12525.115 132066.7
## 2020.2521
                  73365.20 26565.234 120165.2
                                                 1790.830 144939.6
## 2020.2548
                   79527.56 26113.445 132941.7
                                                -2162.281 161217.4
## 2020.2575
                   67153.50 7858.483 126448.5 -23530.405 157837.4
```

active_power_ets %>% forecast() %>% autoplot()

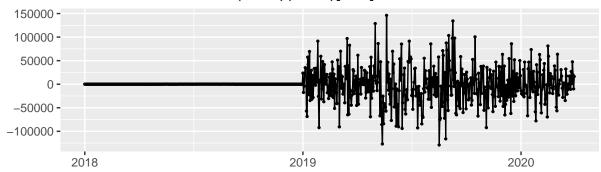
Forecasts from ETS(A,N,N)

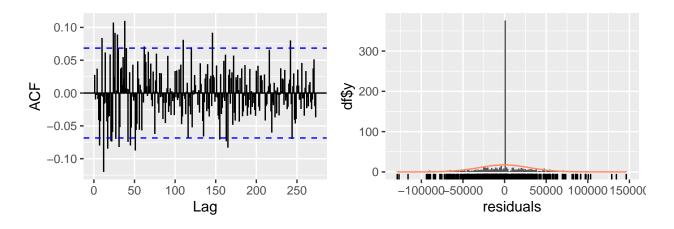


Use auto.arima

```
fitauto <- auto.arima(active_power_ts)</pre>
summary(fitauto)
## Series: active_power_ts
## ARIMA(1,0,0)(0,1,0)[365]
##
## Coefficients:
##
            ar1
##
         0.7486
## s.e. 0.0309
## sigma^2 = 1694411810: log likelihood = -5480.04
## AIC=10964.08
                 AICc=10964.1
                                 BIC=10972.32
##
## Training set error measures:
##
                       ME
                              RMSE
                                        MAE MPE MAPE
                                                          MASE
## Training set -487.6294 30628.84 17636.59 NaN Inf 0.4056599 0.02762721
checkresiduals(fitauto)
```

Residuals from ARIMA(1,0,0)(0,1,0)[365]



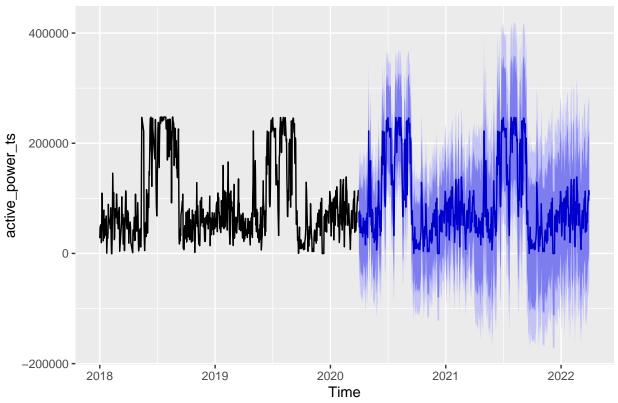


```
##
## Ljung-Box test
##
## data: Residuals from ARIMA(1,0,0)(0,1,0)[365]
## Q* = 271.45, df = 163, p-value = 0.0000002024
##
## Model df: 1. Total lags used: 164
```

fitauto %>% forecast(h=5)

```
Lo 80
##
            Point Forecast
                                          Hi 80
                                                    Lo 95
                                                              Hi 95
## 2020.2466
                  74450.32 21697.514 127203.1 -6228.135 155128.8
## 2020.2493
                  48200.26 -17697.710 114098.2 -52581.986 148982.5
                             4595.756 149049.0 -33638.702 187283.4
## 2020.2521
## 2020.2548
                 52304.91 -23237.171 127847.0 -63226.731 167836.5
## 2020.2575
                 37496.37 -39841.771 114834.5 -80782.108 155774.8
```

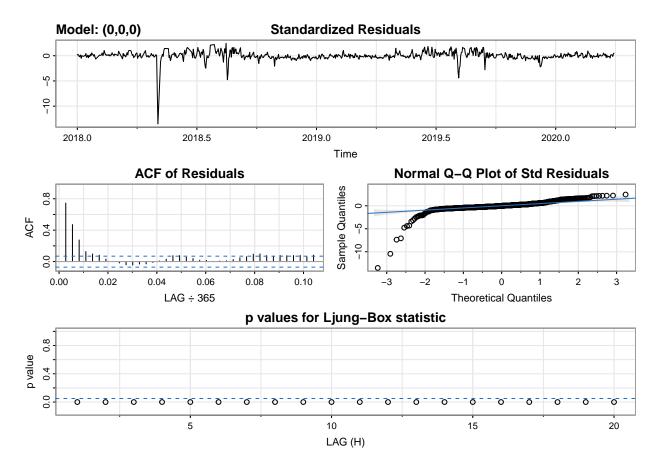
Forecasts from ARIMA(1,0,0)(0,1,0)[365]



Which Explanatory Variables are Important?

```
fit1_ARO <- sarima(active_power_ts, 0, 0, 0, xreg=turbine_data[,5:7])</pre>
```

```
## initial value 10.126393
## iter 1 value 10.126393
## final value 10.126393
## converged
## initial value 10.126393
## iter 1 value 10.126393
## final value 10.126393
## converged
```



summary(fit1_AR0)

```
##
                      Length Class Mode
                              Arima list
## fit
                       14
## degrees_of_freedom
                       1
                              -none- numeric
## ttable
                       16
                              -none- numeric
## AIC
                        1
                              -none- numeric
## AICc
                        1
                              -none- numeric
## BIC
                        1
                              -none- numeric
```

fit1_ARO

```
## $fit
##
## Call:
  stats::arima(x = xdata, order = c(p, d, q), seasonal = list(order = c(P, D,
       Q), period = S), xreg = xreg, transform.pars = trans, fixed = fixed, optim.control = list(trace
##
      REPORT = 1, reltol = tol))
##
##
  Coefficients:
           intercept ambient_temperature wind_direction wind_speed
##
##
         -102582.449
                                 610.2466
                                                 -42.5943 30919.5702
           8210.022
                                                  12.7461
## s.e.
                                 261.3685
                                                             408.8773
```

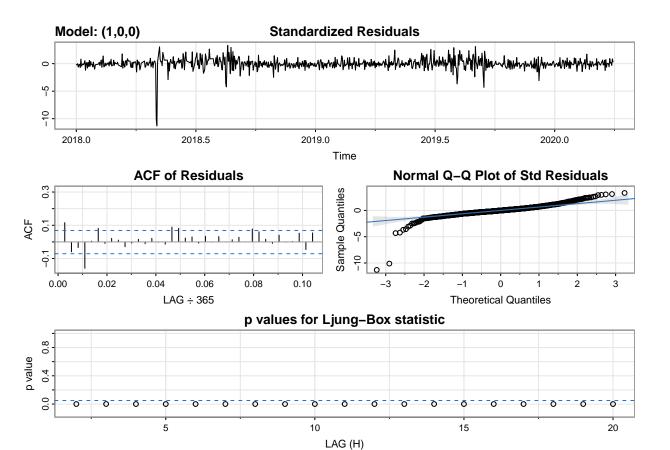
sigma^2 estimated as 624702560: log likelihood = -9467.17, aic = 18944.34

```
##
## $degrees_of_freedom
## [1] 816
##
## $ttable
##
                                           SE t.value p.value
                           Estimate
## intercept
                       -102582.4490 8210.0225 -12.4948 0.0000
## ambient_temperature
                                                2.3348 0.0198
                           610.2466 261.3685
## wind direction
                           -42.5943
                                      12.7461
                                              -3.3418 0.0009
## wind_speed
                         30919.5702 408.8773 75.6207 0.0000
##
## $AIC
## [1] 23.10286
##
## $AICc
## [1] 23.10292
##
## $BIC
## [1] 23.13157
```

Explore AR(1,0,0)

```
fit1_AR1 <- sarima(active_power_ts, 1, 0, 0, xreg=turbine_data[,5:7])</pre>
```

```
## initial value 10.126967
## iter 2 value 9.722222
       3 value 9.719269
## iter
## iter
        4 value 9.700964
## iter
       5 value 9.698416
## iter
       6 value 9.696073
## iter
        7 value 9.696032
## iter
         8 value 9.696000
## iter
         9 value 9.695924
## iter 10 value 9.695897
## iter 11 value 9.695891
## iter 12 value 9.695891
## iter 13 value 9.695890
## iter 14 value 9.695888
## iter 14 value 9.695888
## iter 14 value 9.695888
## final value 9.695888
## converged
## initial value 9.695900
## iter
        2 value 9.695899
## iter
         3 value 9.695898
## iter
         3 value 9.695898
## iter
         3 value 9.695898
## final value 9.695898
## converged
```



summary(fit1_AR1)

```
##
                      Length Class Mode
                              Arima list
## fit
                       14
## degrees_of_freedom
                       1
                              -none- numeric
## ttable
                       20
                              -none- numeric
## AIC
                        1
                              -none- numeric
## AICc
                        1
                              -none- numeric
## BIC
                        1
                              -none- numeric
```

fit1_AR1

```
## $fit
##
## Call:
  stats::arima(x = xdata, order = c(p, d, q), seasonal = list(order = c(P, D, d, q))
       Q), period = S), xreg = xreg, transform.pars = trans, fixed = fixed, optim.control = list(trace
##
       REPORT = 1, reltol = tol))
##
##
  Coefficients:
##
            ar1
                 intercept ambient_temperature wind_direction wind_speed
##
         0.7866
                 -56526.20
                                       -460.9779
                                                        -13.7054
                                                                  27367.7602
                  12524.78
                                                         17.3690
                                                                     581.7194
## s.e. 0.0227
                                        391.7762
```

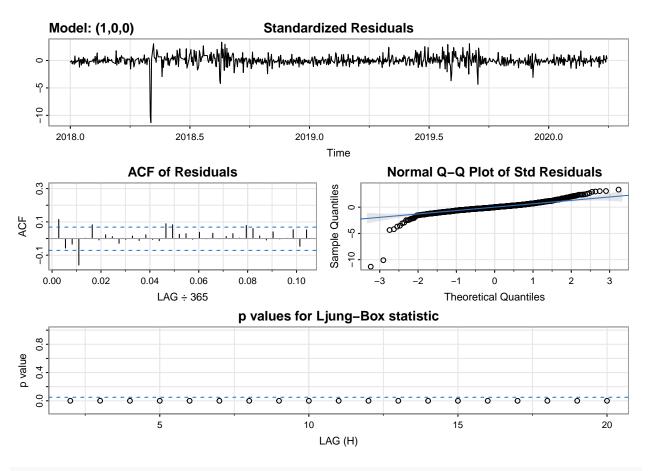
sigma^2 estimated as 263778685: log likelihood = -9114.17, aic = 18240.33

```
##
## $degrees_of_freedom
## [1] 815
##
## $ttable
##
                          Estimate
                                           SE t.value p.value
## ar1
                                       0.0227 34.6540 0.0000
                            0.7866
## intercept
                       -56526.2014 12524.7798 -4.5131 0.0000
## ambient_temperature
                         -460.9779
                                     391.7762 -1.1766
                                                       0.2397
                                      17.3690 -0.7891
## wind_direction
                          -13.7054
                                                       0.4303
## wind_speed
                        27367.7602
                                     581.7194 47.0463 0.0000
##
## $AIC
## [1] 22.24431
##
## $AICc
## [1] 22.2444
##
## $BIC
## [1] 22.27877
```

Remove Wind Direction

```
xreg2 <- subset(turbine_data, select=-c(wind_direction))
fit1_AR1 <- sarima(active_power_ts, 1, 0, 0, xreg=xreg2[,5:6])</pre>
```

```
## initial value 10.133760
## iter 2 value 9.723134
## iter
        3 value 9.719979
## iter
       4 value 9.701848
## iter
       5 value 9.698544
## iter 6 value 9.696292
## iter
         7 value 9.696265
## iter 8 value 9.696264
## iter
       9 value 9.696261
## iter 10 value 9.696258
## iter 11 value 9.696258
## iter 12 value 9.696258
## iter 13 value 9.696257
## iter 14 value 9.696257
## iter 15 value 9.696256
## iter 16 value 9.696256
## iter 16 value 9.696256
## iter 16 value 9.696256
## final value 9.696256
## converged
## initial value 9.696287
## iter
       2 value 9.696286
## iter 3 value 9.696286
## iter 3 value 9.696286
## iter 3 value 9.696286
```



summary(fit1_AR1)

```
##
                      Length Class Mode
                       14
## fit
                              Arima list
## degrees_of_freedom
                       1
                              -none- numeric
## ttable
                       16
                              -none- numeric
## AIC
                        1
                              -none- numeric
## AICc
                        1
                              -none- numeric
## BIC
                              -none- numeric
```

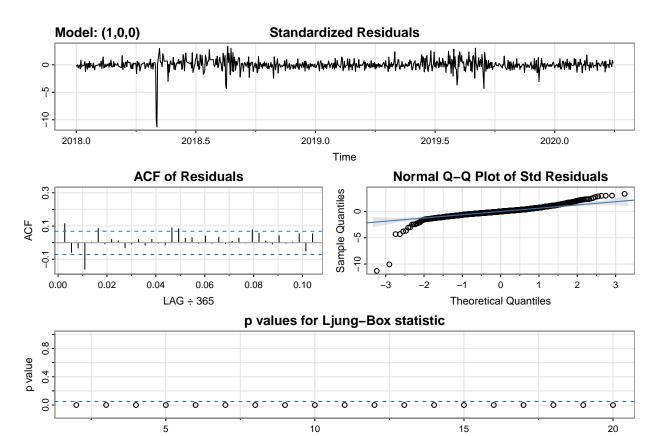
fit1_AR1

```
## $fit
##
## Call:
## stats::arima(x = xdata, order = c(p, d, q), seasonal = list(order = c(P, D,
## Q), period = S), xreg = xreg, transform.pars = trans, fixed = fixed, optim.control = list(trace = REPORT = 1, reltol = tol))
##
## Coefficients:
## ar1 intercept ambient_temperature wind_speed
```

```
0.7887 -58490.83
                                      -475.9906 27308.1808
## s.e. 0.0225
                  12268.65
                                       391.7388
                                                   578.2886
##
## sigma^2 estimated as 263980254: log likelihood = -9114.48, aic = 18238.97
## $degrees_of_freedom
## [1] 816
##
## $ttable
##
                          Estimate
                                           SE t.value p.value
## ar1
                            0.7887
                                       0.0225 35.1124 0.0000
                       -58490.8254 12268.6547 -4.7675 0.0000
## intercept
## ambient_temperature
                        -475.9906
                                     391.7388 -1.2151 0.2247
## wind_speed
                        27308.1808
                                     578.2886 47.2224 0.0000
##
## $AIC
## [1] 22.24264
##
## $AICc
## [1] 22.2427
##
## $BIC
## [1] 22.27136
```

Remove Ambient Temperature

```
xreg3 <- subset(xreg2, select=-c(ambient_temperature))</pre>
fit1_AR1 <- sarima(active_power_ts, 1, 0, 0, xreg=xreg3[,5])</pre>
## initial value 10.135842
## iter 2 value 9.720127
## iter
       3 value 9.717420
## iter
       4 value 9.701969
## iter
        5 value 9.698915
## iter
        6 value 9.697175
## iter
        7 value 9.697159
## iter 8 value 9.697159
## iter
         8 value 9.697159
## final value 9.697159
## converged
## initial value 9.697169
## iter 2 value 9.697169
## iter 3 value 9.697168
## iter
         3 value 9.697168
## iter
         3 value 9.697168
## final value 9.697168
## converged
```



LAG (H)

summary(fit1_AR1)

```
##
                       Length Class Mode
                              Arima list
## fit
                       14
## degrees_of_freedom
                       1
                              -none- numeric
## ttable
                       12
                              -none- numeric
## AIC
                        1
                              -none- numeric
## AICc
                        1
                              -none- numeric
## BIC
                        1
                              -none- numeric
```

fit1_AR1

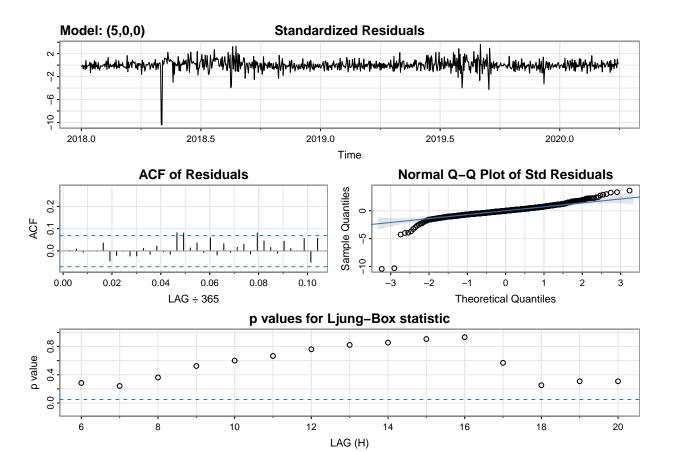
```
## $fit
##
## Call:
   stats::arima(x = xdata, order = c(p, d, q), seasonal = list(order = c(P, D, q))
       Q), period = S), xreg = xreg, transform.pars = trans, fixed = fixed, optim.control = list(trace
##
       REPORT = 1, reltol = tol))
##
##
  Coefficients:
##
            ar1
                  intercept wind_speed
##
         0.7858
                -72450.616
                             27360.9220
## s.e. 0.0225
                   4335.673
                               577.6845
## sigma^2 estimated as 264450409: log likelihood = -9115.21, aic = 18238.41
```

```
##
## $degrees_of_freedom
## [1] 817
##
## $ttable
##
                                 SE t.value p.value
                 Estimate
                   0.7858
                             0.0225 34.9557
## intercept -72450.6158 4335.6731 -16.7104
## wind_speed 27360.9220 577.6845 47.3631
##
## $AIC
## [1] 22.24197
## $AICc
## [1] 22.24201
##
## $BIC
## [1] 22.26494
```

Explore p, d, q Value

```
fit1_AR5 <- sarima(active_power_ts, 5, 0, 0, xreg=xreg3[,5])
```

```
## initial value 10.138102
## iter 2 value 9.976112
## iter 3 value 9.792247
## iter 4 value 9.723194
       5 value 9.696597
## iter
## iter 6 value 9.688874
## iter 7 value 9.683490
## iter 8 value 9.681179
## iter
       9 value 9.679613
## iter 10 value 9.676730
## iter 11 value 9.675882
## iter 12 value 9.675112
## iter 13 value 9.674991
## iter 14 value 9.674982
## iter 15 value 9.674982
## iter 15 value 9.674982
## iter 15 value 9.674982
## final value 9.674982
## converged
## initial value 9.672900
        2 value 9.672899
## iter
## iter
       2 value 9.672899
## iter
         2 value 9.672899
## final value 9.672899
## converged
```



summary(fit1_AR5)

```
##
                       Length Class Mode
## fit
                       14
                                      list
                              Arima
## degrees_of_freedom
                       1
                              -none- numeric
## ttable
                       28
                              -none- numeric
## AIC
                        1
                              -none- numeric
## AICc
                        1
                              -none- numeric
## BIC
                        1
                              -none- numeric
```

fit1_AR5

```
## $fit
##
## Call:
  stats::arima(x = xdata, order = c(p, d, q), seasonal = list(order = c(P, D, q))
       Q), period = S), xreg = xreg, transform.pars = trans, fixed = fixed, optim.control = list(trace
##
       REPORT = 1, reltol = tol))
##
##
  Coefficients:
##
            ar1
                     ar2
                              ar3
                                       ar4
                                               ar5
                                                      intercept
                                                                 wind_speed
##
         0.9063
                 -0.1781
                          0.0698
                                  -0.1697
                                            0.1571
                                                    -75070.677
                                                                 27806.9496
## s.e. 0.0344
                  0.0467 0.0468
                                            0.0345
                                                       4320.004
                                                                   582.3119
                                    0.0465
```

sigma^2 estimated as 251873207: log likelihood = -9095.31, aic = 18206.61

```
##
## $degrees_of_freedom
## [1] 813
##
## $ttable
##
                                 SE t.value p.value
                Estimate
                             0.0344 26.3073 0.0000
## ar1
                  0.9063
## ar2
                  -0.1781
                             0.0467
                                    -3.8155 0.0001
## ar3
                  0.0698
                             0.0468
                                     1.4931 0.1358
## ar4
                 -0.1697
                             0.0465
                                    -3.6481 0.0003
## ar5
                   0.1571
                             0.0345
                                     4.5508 0.0000
## intercept -75070.6765 4320.0039 -17.3775 0.0000
## wind_speed 27806.9496 582.3119 47.7527 0.0000
##
## $AIC
## [1] 22.20319
##
## $AICc
## [1] 22.20336
##
## $BIC
## [1] 22.24913
reg_matrix <- as.matrix(xreg3[,5])</pre>
fit1_AR5 <- Arima(active_power_ts, order=c(5, 0, 0), xreg=reg_matrix)</pre>
summary(fit1_AR5)
## Series: active_power_ts
## Regression with ARIMA(5,0,0) errors
##
## Coefficients:
##
            ar1
                                                    intercept wind_speed
                     ar2
                             ar3
                                      ar4
                                              ar5
         0.9063 -0.1781
                         0.0698
                                 -0.1697
                                           0.1571
                                                   -75070.677
                                                               27806.9496
                                  0.0465 0.0345
                 0.0467 0.0468
                                                     4320.004
## s.e. 0.0344
                                                                 582.3119
##
## sigma^2 = 254041857: log likelihood = -9095.31
## AIC=18206.61
                 AICc=18206.79
                                  BIC=18244.29
##
## Training set error measures:
##
                      ME
                             RMSE
                                       MAE MPE MAPE
                                                          MASE
                                                                      ACF1
## Training set 3.031391 15870.51 10250.08 -Inf Inf 0.2357625 0.002777523
fit1_AR5 %>% forecast(xreg=xreg3$wind_speed, h=5)
##
             Point Forecast
                                             Hi 80
                                                         Lo 95
                                   Lo 80
                                                                   Hi 95
## 2020.2466
                 44205.7417
                             23779.48782
                                          64632.00
                                                    12966.4822 75445.00
## 2020.2493
                 64354.8817
                             36788.49637
                                         91921.27
                                                    22195.7335 106514.03
## 2020.2521
                 56360.7719
                             25823.38168 86898.16
                                                     9657.8638 103063.68
## 2020.2548
                 69303.4110 37158.79067 101448.03 20142.4565 118464.37
## 2020.2575
                 51329.3116 18859.74017
                                         83798.88
                                                     1671.3873 100987.24
## 2020.2603
                33951.9959
                              1310.17403 66593.82 -15969.3627 83873.35
## 2020.2630
                75211.6491 42372.20256 108051.10 24988.0497 125435.25
## 2020.2658
                115432.7978 82423.56659 148442.03 64949.5351 165916.06
```

```
## 2020.2685
                 84059.4214
                             50873.26679 117245.58
                                                    33305.5777 134813.27
## 2020.2712
                 76458.7475
                             43145.38743 109772.11
                                                     25510.3599 127407.14
## 2020.2740
                 72292.9725
                             38908.66653 105677.28
                                                     21236.0825 123349.86
## 2020.2767
                 34583.7535
                              1156.70320
                                          68010.80 -16538.5083 85706.02
## 2020.2795
                 60301.4610
                             26849.46940
                                          93753.45
                                                      9141.0547 111461.87
                                                     24926.0885 127298.77
## 2020.2822
                 76112.4290
                             42643.47993 109581.38
## 2020.2849
                 45891.8147
                             12409.63936
                                         79373.99
                                                     -5314.7536 97098.38
## 2020.2877
                 69550.7508
                             36058.82461 103042.68
                                                     18329.2698 120772.23
## 2020.2904
                 64318.6295
                             30819.69103
                                          97817.57
                                                     13086.4242 115550.83
## 2020.2932
                 80053.6968
                             46549.99422 113557.40
                                                     28814.2054 131293.19
## 2020.2959
                 61959.1957
                             28452.41728
                                          95465.97
                                                     10715.0002 113203.39
## 2020.2986
                 48088.4746
                             14579.66090
                                          81597.29
                                                    -3158.8336 99335.78
## 2020.3014
                 70332.9415
                             36822.74966 103843.13
                                                    19083.5257 121582.36
## 2020.3041
                 63296.5399
                             29785.39229
                                          96807.69
                                                    12045.6623 114547.42
                                          35437.27 -49326.4603
## 2020.3068
                  1925.4499 -31586.37293
                                                                 53177.36
## 2020.3096
                 22265.3665 -11246.92665
                                           55777.66 -28987.2631
                                                                 73518.00
## 2020.3123
                 40851.9267
                              7339.31050
                                          74364.54 -10401.1969
                                                                 92105.05
## 2020.3151
                 40920.6366
                              7407.80077
                                          74433.47 -10332.8229
                                                                 92174.10
## 2020.3178
                 42619.4957
                              9106.51120
                                         76132.48
                                                    -8634.1912 93873.18
## 2020.3205
                101021.2467
                             67508.16086 134534.33
                                                     49767.4049 152275.09
## 2020.3233
                 92830.4254
                             59317.27004 126343.58
                                                     41576.4772 144084.37
                 86406.8423
                                                     35152.8207 137660.86
## 2020.3260
                             52893.63893 119920.05
## 2020.3288
                 79984.4902
                             46471.25381 113497.73
                                                     28730.4181 131238.56
## 2020.3315
                 73563.1948
                             40049.93568 107076.45
                                                     22309.0879 124817.30
## 2020.3342
                 67142.7933
                             33629.51863 100656.07
                                                     15888.6626 118396.92
## 2020.3370
                 60723.1448
                             27209.85941
                                         94236.43
                                                      9468.9978 111977.29
## 2020.3397
                 54304.1196
                             20790.82692
                                          87817.41
                                                      3049.9614 105558.28
## 2020.3425
                 87625.0234
                             54111.72577 121138.32
                                                    36370.8576 138879.19
                 36024.9766
## 2020.3452
                              2511.67553
                                         69538.28 -15229.1944
                                                                 87279.15
## 2020.3479
                  5574.4185 -27938.88497
                                          39087.72 -45679.7562
                                                                 56828.59
## 2020.3507
                 -8059.1005 -41572.40554
                                          25454.20 -59313.2776
                                                                 43195.08
## 2020.3534
                 30345.0592
                             -3168.24693 63858.37 -20909.1196
                                                                 81599.24
## 2020.3562
                 72314.8568
                             38801.54991 105828.16
                                                     21060.6769 123569.04
## 2020.3589
                121584.3164
                             88071.00899 155097.62
                                                     70330.1357 172838.50
## 2020.3616
                 97869.9970
                             64356.68918 131383.30
                                                     46615.8157 149124.18
## 2020.3644
                102116.0123
                             68602.70427 135629.32
                                                    50861.8306 153370.19
## 2020.3671
                108490.4382
                             74977.13002 142003.75
                                                     57236.2563 159744.62
## 2020.3699
                             39495.17153 106521.79
                                                     21754.2978 124262.66
                 73008.4799
## 2020.3726
                             -1741.07832 65285.54 -19481.9521
                 31772.2301
                                                                 83026.41
## 2020.3753
                 32449.3797
                             -1063.92877 65962.69 -18804.8026 83703.56
## 2020.3781
                 74433.1707
                             40919.86221 107946.48
                                                     23178.9883 125687.35
## 2020.3808
                             49018.24859 116044.87
                                                     31277.3747 133785.74
                 82531.5571
## 2020.3836
                 73503.4119
                             39990.10339 107016.72
                                                     22249.2295 124757.59
## 2020.3863
                 73714.0844
                             40200.77588 107227.39
                                                     22459.9020 124968.27
## 2020.3890
                 69988.7156
                             36475.40703 103502.02
                                                     18734.5331 121242.90
                 96692.4589
## 2020.3918
                             63179.15030 130205.77
                                                     45438.2764 147946.64
## 2020.3945
                 93435.7067
                             59922.39812 126949.02
                                                     42181.5242 144689.89
## 2020.3973
                 63266.5847
                             29753.27617
                                         96779.89
                                                     12012.4023 114520.77
## 2020.4000
                 61696.7017
                             28183.39310 95210.01
                                                     10442.5192 112950.88
## 2020.4027
                 71401.6219
                             37888.31330 104914.93
                                                     20147.4394 122655.80
## 2020.4055
                 47334.0727
                             13820.76416 80847.38
                                                     -3920.1098 98588.26
## 2020.4082
                 71192.7341
                             37679.42556 104706.04
                                                     19938.5516 122446.92
## 2020.4110
                 77116.5747
                             43603.26612 110629.88
                                                    25862.3922 128370.76
## 2020.4137
                 82539.5456 49026.23706 116052.85 31285.3632 133793.73
```

```
## 2020.4164
                 84833.4178 51320.10925 118346.73 33579.2353 136087.60
## 2020.4192
                 -1760.9272 -35274.23573
                                          31752.38 -53015.1096
                                                                 49493.26
                 12127.1797 -21386.12892
## 2020.4219
                                           45640.49 -39127.0028
                                                                 63381.36
## 2020.4247
                 26015.2882
                             -7498.02033
                                          59528.60 -25238.8942
                                                                 77269.47
## 2020.4274
                 39903.3983
                              6390.08971
                                          73416.71 -11350.7842
                                                                 91157.58
                             20278.20096 87304.82
## 2020.4301
                 53791.5095
                                                      2537.3270 105045.69
## 2020.4329
                 67679.6218
                             34166.31321 101192.93
                                                     16425.4393 118933.80
## 2020.4356
                 81567.7349
                             48054.42629 115081.04
                                                     30313.5524 132821.92
## 2020.4384
                 94436.3689
                             60923.06031 127949.68
                                                     43182.1864 145690.55
## 2020.4411
                 60615.6134
                             27102.30482
                                          94128.92
                                                      9361.4309 111869.80
## 2020.4438
                 71342.0464
                             37828.73787 104855.36
                                                     20087.8640 122596.23
## 2020.4466
                 74035.9149
                             40522.60629 107549.22
                                                     22781.7324 125290.10
## 2020.4493
                 27578.0267
                             -5935.28184
                                          61091.34 -23676.1557
                                                                78832.21
## 2020.4521
                 57835.9684
                             24322.65979
                                           91349.28
                                                      6581.7859 109090.15
## 2020.4548
                 26976.3477
                             -6536.96083
                                           60489.66 -24277.8347
                                                                 78230.53
## 2020.4575
                 64237.0598
                             30723.75120
                                           97750.37
                                                     12982.8773 115491.24
## 2020.4603
                 -8909.8050 -42423.11361
                                           24603.50 -60163.9875
                                                                 42344.38
## 2020.4630
                 11504.6407 -22008.66784
                                           45017.95 -39749.5417
                                                                 62758.82
## 2020.4658
                 37197.0459
                              3683.73728
                                          70710.35 -14057.1366
                                                                 88451.23
## 2020.4685
                 62889.4511
                             29376.14248
                                          96402.76
                                                     11635.2686 114143.63
## 2020.4712
                 88581.8563
                             55068.54776 122095.16
                                                     37327.6738 139836.04
## 2020.4740
                101201.3662
                             67688.05763 134714.67
                                                     49947.1837 152455.55
## 2020.4767
                 72402.8117
                             38889.50315 105916.12
                                                     21148.6292 123656.99
## 2020.4795
                 49617.8976
                             16104.58904
                                           83131.21
                                                     -1636.2849 100872.08
## 2020.4822
                 55283.8617
                             21770.55316
                                           88797.17
                                                      4029.6792 106538.04
## 2020.4849
                 48251.5141
                             14738.20549
                                           81764.82
                                                     -3002.6684
                                                                99505.70
                                                     26951.7357 129460.10
## 2020.4877
                 78205.9182
                             44692.60961 111719.23
## 2020.4904
                 40989.4146
                              7476.10606
                                          74502.72 -10264.7678
                                                                 92243.60
## 2020.4932
                 66664.8228
                             33151.51419 100178.13
                                                    15410.6403 117919.01
## 2020.4959
                 45842.7557
                             12329.44708
                                           79356.06 -5411.4268
                                                                 97096.94
## 2020.4986
                 39243.8457
                              5730.53711
                                           72757.15 -12010.3368
                                                                 90498.03
## 2020.5014
                 57118.8571
                             23605.54853
                                           90632.17
                                                      5864.6746 108373.04
## 2020.5041
                 46132.2219
                             12618.91332
                                           79645.53
                                                     -5121.9606
                                                                 97386.40
## 2020.5068
                 43660.6205
                             10147.31196
                                           77173.93
                                                     -7593.5619
                                                                 94914.80
## 2020.5096
                 52317.7246
                                           85831.03
                             18804.41600
                                                      1063.5421 103571.91
## 2020.5123
                 64112.0027
                             30598.69412
                                           97625.31
                                                     12857.8202 115366.19
## 2020.5151
                 43070.5894
                              9557.28084
                                           76583.90
                                                     -8183.5931
                                                                 94324.77
## 2020.5178
                 34255.8096
                               742.50107
                                           67769.12 -16998.3728
                                                                 85509.99
## 2020.5205
                             -8072.27869
                                           58954.34 -25813.1526
                 25441.0299
                                                                 76695.21
## 2020.5233
                 16626.2501 -16887.05846
                                           50139.56 -34627.9324
                                                                 67880.43
## 2020.5260
                  7811.4704 -25701.83822
                                           41324.78 -43442.7121
                                                                 59065.65
## 2020.5288
                 -1003.3094 -34516.61798
                                           32510.00 -52257.4919
                                                                 50250.87
## 2020.5315
                 -9818.0892 -43331.39774
                                           23695.22 -61072.2717
                                                                 41436.09
## 2020.5342
                 45648.5594
                             12135.25082
                                           79161.87
                                                    -5605.6231
                                                                 96902.74
## 2020.5370
                 51695.1779
                             18181.86932
                                           85208.49
                                                       440.9954 102949.36
## 2020.5397
                 38296.9148
                              4783.60625
                                           71810.22 -12957.2677
                                                                 89551.10
## 2020.5425
                 44041.3381
                             10528.02950
                                           77554.65
                                                     -7212.8444
                                                                 95295.52
## 2020.5452
                 69516.9188
                             36003.61020 103030.23 18262.7363 120771.10
## 2020.5479
                 33474.7777
                                           66988.09 -17779.4048
                               -38.53092
                                                                 84728.96
## 2020.5507
                 31922.5006
                             -1590.80801
                                           65435.81 -19331.6819
                                                                 83176.68
## 2020.5534
                 25078.7694
                             -8434.53922
                                           58592.08 -26175.4131
                                                                 76332.95
## 2020.5562
                 92605.9366
                            59092.62800 126119.25
                                                    41351.7541 143860.12
## 2020.5589
                 42468.2246
                              8954.91603
                                          75981.53
                                                     -8785.9579 93722.41
## 2020.5616
                 52005.0838 18491.77528
                                          85518.39
                                                       750.9014 103259.27
```

```
## 2020.5644
                 63824.0638
                             30310.75520 97337.37 12569.8813 115078.25
## 2020.5671
                 50901.1649
                             17387.85636 84414.47
                                                     -353.0176 102155.35
## 2020.5699
                 48310.9760
                             14797.66743 81824.28
                                                    -2943.2065 99565.16
## 2020.5726
                                                    17221.0233 119729.39
                 68475.2057
                             34961.89717 101988.51
## 2020.5753
                 82832.8729
                             49319.56430 116346.18
                                                    31578.6904 134087.06
## 2020.5781
                 64661.6185
                            31148.30997 98174.93 13407.4361 115915.80
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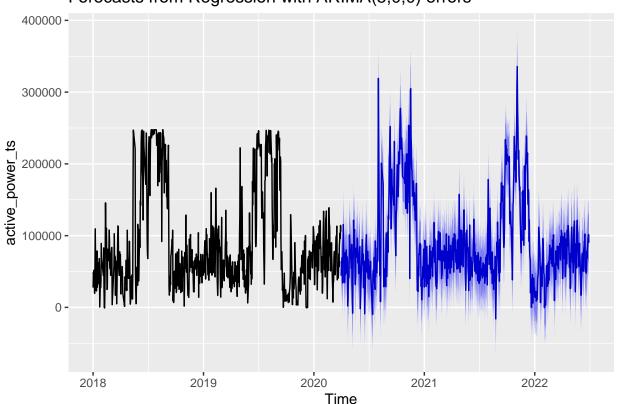
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                                           74559.87 -10207.6228
                                                                  92300.74
## 2022.1781
                  9526.4869 -23986.82164
                                           43039.80 -41727.6956
                                                                  60780.67
## 2022.1808
                 58338.4988
                             24825.19019
                                           91851.81
                                                      7084.3163 109592.68
## 2022.1836
                 60790.9684
                             27277.65978
                                           94304.28
                                                      9536.7859 112045.15
## 2022.1863
                 52216.9836
                            18703.67499
                                           85730.29
                                                       962.8011 103471.17
## 2022.1890
                 38861.1989
                              5347.89036
                                           72374.51 -12392.9836 90115.38
```

```
## 2022.1918
                 78769.9333 45256.62477 112283.24
                                                     27515.7509 130024.12
## 2022.1945
                 62684.7471
                             29171.43850 96198.06
                                                     11430.5646 113938.93
## 2022.1973
                 77832.9950
                             44319.68646 111346.30
                                                     26578.8125 129087.18
## 2022.2000
                             25952.87928
                                          92979.50
                                                      8212.0054 110720.37
                 59466.1879
## 2022.2027
                 65653.2459
                             32139.93737
                                          99166.55
                                                     14399.0635 116907.43
## 2022.2055
                 85274.9692
                             51761.66063 118788.28
                                                     34020.7867 136529.15
## 2022.2082
                 57596.4794
                             24083.17082 91109.79
                                                      6342.2969 108850.66
## 2022.2110
                 68582.1198
                             35068.81126 102095.43
                                                     17327.9373 119836.30
## 2022.2137
                 53585.5389
                             20072.23030 87098.85
                                                      2331.3564 104839.72
## 2022.2164
                 84755.0343
                             51241.72576 118268.34
                                                     33500.8518 136009.22
## 2022.2192
                 80205.6313
                             46692.32268 113718.94
                                                     28951.4488 131459.81
## 2022.2219
                 81889.8690
                             48376.56047 115403.18
                                                     30635.6866 133144.05
## 2022,2247
                 79197.0069
                             45683.69829 112710.32
                                                     27942.8244 130451.19
## 2022.2274
                 89002.1278
                             55488.81923 122515.44
                                                     37747.9453 140256.31
## 2022.2301
                 66127.2710
                                                     14873.0885 117381.45
                             32613.96246 99640.58
## 2022.2329
                 66323.3773
                             32810.06868 99836.69
                                                     15069.1948 117577.56
## 2022.2356
                 98236.5631
                             64723.25451 131749.87
                                                     46982.3806 149490.75
## 2022.2384
                 89249.1621
                             55735.85352 122762.47
                                                     37994.9796 140503.34
## 2022.2411
                107559.9125
                             74046.60390 141073.22
                                                     56305.7300 158814.09
## 2022.2438
                104351.0564
                             70837.74779 137864.36
                                                     53096.8739 155605.24
## 2022.2466
                103336.0235
                             69822.71496 136849.33
                                                     52081.8410 154590.21
## 2022.2493
                 70839.5694
                             37326.26085 104352.88
                                                     19585.3869 122093.75
## 2022.2521
                 40053.4122
                              6540.10358
                                          73566.72 -11200.7703 91307.59
## 2022.2548
                 46342.0235
                             12828.71495
                                          79855.33
                                                     -4912.1590 97596.21
## 2022.2575
                 98448.3585
                             64935.04992 131961.67
                                                     47194.1760 149702.54
## 2022.2603
                 81509.0924
                             47995.78381 115022.40
                                                     30254.9099 132763.27
## 2022.2630
                             50978.07031 118004.69
                                                     33237.1964 135745.56
                 84491.3789
## 2022.2658
                 68401.0828
                             34887.77427 101914.39
                                                     17146.9004 119655.27
                 79889.1771
## 2022.2685
                             46375.86851 113402.49
                                                     28634.9946 131143.36
## 2022.2712
                103761.1748
                             70247.86620 137274.48
                                                     52506.9923 155015.36
## 2022.2740
                 76300.1057
                             42786.79714 109813.41
                                                     25045.9232 127554.29
## 2022.2767
                 42664.3713
                              9151.06275
                                         76177.68
                                                     -8589.8112 93918.55
## 2022.2795
                 55473.2337
                             21959.92517
                                          88986.54
                                                      4219.0513 106727.42
## 2022.2822
                 95472.0142
                             61958.70567 128985.32
                                                     44217.8318 146726.20
## 2022.2849
                 93544.2114
                             60030.90284 127057.52
                                                     42290.0289 144798.39
## 2022.2877
                 60382.3732
                             26869.06467 93895.68
                                                      9128.1908 111636.56
## 2022.2904
                 64896.2976
                             31382.98907 98409.61
                                                     13642.1152 116150.48
## 2022.2932
                             73936.30821 140962.93
                                                     56195.4343 158703.80
                107449.6168
## 2022.2959
                 85509.5085
                             51996.19988 119022.82
                                                     34255.3260 136763.69
                             62325.55980 129352.18
## 2022.2986
                 95838.8684
                                                     44584.6859 147093.05
## 2022.3014
                114176.6373
                             80663.32872 147689.95
                                                     62922.4548 165430.82
## 2022.3041
                             76524.87894 143551.50
                                                     58784.0050 161292.37
                110038.1875
## 2022.3068
                 93638.9281
                             60125.61952 127152.24
                                                     42384.7456 144893.11
## 2022.3096
                 78779.2612
                             45265.95264 112292.57
                                                     27525.0787 130033.44
## 2022.3123
                 59427.7796
                             25914.47105 92941.09
                                                      8173.5971 110681.96
                 55494.7742
                                                      4240.5917 106748.96
## 2022.3151
                             21981.46564
                                          89008.08
## 2022.3178
                 74800.7992
                             41287.49065 108314.11
                                                     23546.6167 126054.98
## 2022.3205
                 52428.6053
                             18915.29672
                                          85941.91
                                                      1174.4228 103682.79
## 2022.3233
                 26324.9140
                             -7188.39458
                                          59838.22 -24929.2685
                                                                 77579.10
## 2022.3260
                 37644.6796
                              4131.37107
                                          71157.99 -13609.5028
                                                                 88898.86
## 2022.3288
                 77210.4368
                             43697.12827 110723.75
                                                     25956.2544 128464.62
## 2022.3315
                101572.2998
                             68058.99123 135085.61
                                                     50318.1173 152826.48
## 2022.3342
                111793.6985
                             78280.38989 145307.01
                                                     60539.5160 163047.88
## 2022.3370
                102406.0750
                             68892.76646 135919.38 51151.8925 153660.26
```

```
## 2022.3397
                 78383.9084
                             44870.59981 111897.22
                                                     27129.7259 129638.09
## 2022.3425
                 63054.0546
                             29540.74602 96567.36
                                                     11799.8721 114308.24
                             33097.56960 100124.19
                                                     15356.6957 117865.06
## 2022.3452
                 66610.8782
## 2022.3479
                                                     -2957.7677 99550.60
                 48296.4148
                             14783.10623
                                          81809.72
## 2022.3507
                 63196.0071
                             29682.69852
                                          96709.32
                                                     11941.8246 114450.19
## 2022.3534
                108923.4695
                             75410.16090 142436.78
                                                     57669.2870 160177.65
## 2022.3562
                114588.3191
                             81075.01056 148101.63
                                                     63334.1367 165842.50
## 2022.3589
                120391.3186
                             86878.01007 153904.63
                                                     69137.1362 171645.50
## 2022.3616
                 83211.1882
                             49697.87961 116724.50
                                                     31957.0057 134465.37
## 2022.3644
                 57861.1034
                             24347.79485
                                         91374.41
                                                      6606.9209 109115.29
## 2022.3671
                 21675.4750 -11837.83360
                                          55188.78 -29578.7075 72929.66
                                                      9872.3785 112380.74
## 2022.3699
                 61126.5610
                             27613.25241 94639.87
## 2022.3726
                 88623.8380
                             55110.52946 122137.15
                                                     37369.6555 139878.02
## 2022.3753
                 73701.5945
                             40188.28592 107214.90
                                                     22447.4120 124955.78
## 2022.3781
                 54977.1714
                             21463.86284 88490.48
                                                      3722.9889 106231.35
## 2022.3808
                112507.0708
                             78993.76221 146020.38
                                                     61252.8883 163761.25
## 2022.3836
                121360.8076
                             87847.49907 154874.12
                                                     70106.6252 172614.99
## 2022.3863
                104702.3988
                             71189.09020 138215.71
                                                     53448.2163 155956.58
## 2022.3890
                104961.6856
                             71448.37701 138474.99
                                                     53707.5031 156215.87
## 2022.3918
                 81211.9103
                             47698.60175 114725.22
                                                     29957.7278 132466.09
## 2022.3945
                 69869.8372
                             36356.52868 103383.15
                                                     18615.6548 121124.02
## 2022.3973
                 56953.5915
                             23440.28294 90466.90
                                                      5699.4090 108207.77
## 2022.4000
                 81688.7542
                             48175.44560 115202.06
                                                     30434.5717 132942.94
## 2022.4027
                 78002.3047
                             44488.99613 111515.61
                                                     26748.1222 129256.49
## 2022.4055
                 89345.1172
                             55831.80868 122858.43
                                                     38090.9348 140599.30
## 2022.4082
                 73712.2743
                             40198.96572 107225.58
                                                     22458.0918 124966.46
## 2022.4110
                 62925.4429
                             29412.13437
                                          96438.75
                                                     11671.2605 114179.63
## 2022.4137
                 45743.3554
                             12230.04684
                                          79256.66
                                                     -5510.8271
                                                                 96997.54
                 32845.5949
## 2022.4164
                              -667.71363
                                          66358.90 -18408.5875
                                                                 84099.78
## 2022.4192
                 16870.7242 -16642.58436
                                          50384.03 -34383.4583
                                                                 68124.91
## 2022.4219
                 28091.7985
                             -5421.51007
                                           61605.11 -23162.3840
                                                                 79345.98
## 2022.4247
                 49491.8953
                             15978.58670
                                          83005.20
                                                     -1762.2872 100746.08
## 2022.4274
                 72126.0294
                             38612.72083 105639.34
                                                     20871.8469 123380.21
## 2022.4301
                 75673.8053
                             42160.49670 109187.11
                                                     24419.6228 126927.99
## 2022.4329
                 74478.7904
                             40965.48181 107992.10
                                                     23224.6079 125732.97
## 2022.4356
                 72009.0345
                             38495.72591 105522.34
                                                     20754.8520 123263.22
## 2022.4384
                 50395.3934
                             16882.08484 83908.70
                                                      -858.7891 101649.58
## 2022.4411
                 53511.3360
                             19998.02740 87024.64
                                                      2257.1535 104765.52
## 2022.4438
                 80222.1933
                             46708.88478 113735.50
                                                     28968.0109 131476.38
## 2022.4466
                 84008.9152
                             50495.60664 117522.22
                                                     32754.7327 135263.10
## 2022.4493
                 92423.5615
                             58910.25292 125936.87
                                                     41169.3790 143677.74
## 2022.4521
                             50439.02598 117465.64
                 83952.3346
                                                     32698.1521 135206.52
## 2022.4548
                102194.0713
                             68680.76268 135707.38
                                                     50939.8888 153448.25
## 2022.4575
                 49979.9665
                             16466.65790 83493.28
                                                     -1274.2160 101234.15
## 2022.4603
                 54443.1166
                             20929.80799
                                          87956.43
                                                      3188.9341 105697.30
## 2022.4630
                 65518.5006
                             32005.19199
                                          99031.81
                                                     14264.3181 116772.68
## 2022.4658
                 47667.1582
                             14153.84960
                                          81180.47
                                                     -3587.0243 98921.34
## 2022.4685
                 49840.2418
                             16326.93321
                                          83353.55
                                                     -1413.9407 101094.42
## 2022.4712
                 78081.2634
                             44567.95479 111594.57
                                                     26827.0809 129335.45
## 2022.4740
                 68450.4836
                             34937.17502 101963.79
                                                     17196.3011 119704.67
## 2022.4767
                 81230.4867
                             47717.17809 114743.80
                                                     29976.3042 132484.67
## 2022.4795
                 86775.8627
                             53262.55410 120289.17
                                                     35521.6802 138030.05
## 2022.4822
                 96358.6999
                             62845.39128 129872.01
                                                     45104.5174 147612.88
## 2022.4849
                 96077.0900 62563.78140 129590.40 44822.9075 147331.27
```

fit1_AR5 %>% forecast(xreg=xreg3\$wind_speed, h=5) %>% autoplot()

Forecasts from Regression with ARIMA(5,0,0) errors

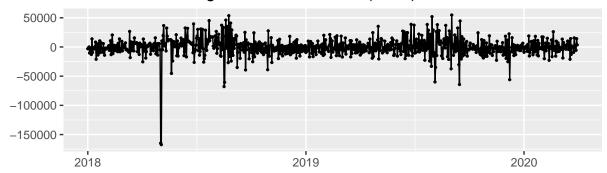


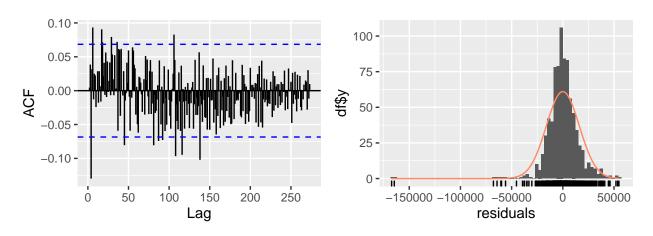
Use auto.arima

fit_auto <- auto.arima(active_power_ts, xreg=xreg3\$wind_speed)
summary(fit_auto)</pre>

```
## Series: active_power_ts
## Regression with ARIMA(1,0,1) errors
##
## Coefficients:
##
                         intercept
                    ma1
         0.7011 0.2035
                         -75857.82
                                    27932.79
##
## s.e. 0.0341 0.0463
                           4098.91
                                      574.53
## sigma^2 = 259637818: log likelihood = -9105.68
                  AICc=18221.44
## AIC=18221.37
                                  BIC=18244.92
##
## Training set error measures:
                                                                         ACF1
                      ME
                             RMSE
                                       MAE MPE MAPE
                                                          MASE
## Training set 7.072441 16073.93 10296.59 -Inf Inf 0.2368323 -0.0006827484
```

Residuals from Regression with ARIMA(1,0,1) errors





```
##
## Ljung-Box test
##
## data: Residuals from Regression with ARIMA(1,0,1) errors
## Q* = 253.13, df = 162, p-value = 0.000006078
##
## Model df: 2. Total lags used: 164
```

fit_auto %>% forecast(xreg=xreg3\$wind_speed, h=5)

##		Point Forecast	Lo 80	Hi 80	Lo 95	Hi 95
##	2020.2466	44050.4383	23400.43809	64700.44	12468.98830	75631.89
##	2020.2493	62617.9960	34772.04772	90463.94	20031.29311	105204.70
##	2020.2521	56258.6807	25486.09356	87031.27	9196.06995	103321.29
##	2020.2548	69601.6822	37488.00207	101715.36	20488.04672	118715.32
##	2020.2575	50517.9419	17765.10892	83270.77	426.80647	100609.08
##	2020.2603	32626.8260	-435.68384	65689.34	-17937.91933	83191.57
##	2020.2630	73549.6141	40335.92610	106763.30	22753.66174	124345.57
##	2020.2658	113835.7420	80547.98682	147123.50	62926.51364	164744.97
##	2020.2685	82608.6937	49284.58751	115932.80	31643.87128	133573.52
##	2020.2712	75203.9748	41862.01302	108545.94	24211.84463	126196.10
##	2020.2740	71239.9051	37889.16907	104590.64	20234.35587	122245.45

```
## 2020.2767
                 33512.2649
                               157.21633 66867.31 -17499.87982 84524.41
## 2020.2795
                 59418.7826
                             26061.61418
                                          92775.95
                                                      8403.39586 110434.17
## 2020.2822
                 75378.9202
                             42020.70969 108737.13
                                                     24361.93973 126395.90
## 2020.2849
                                                    -5917.13350 96118.39
                 45100.6304
                             11741.90764
                                          78459.35
## 2020.2877
                 68946.9581
                             35587.98350 102305.93
                                                     17928.80906 119965.11
## 2020.2904
                 63772.9372
                             30413.83883
                                         97132.04
                                                     12754.59885 114791.28
## 2020.2932
                 79646.9796
                             46287.82035 113006.14
                                                     28628.54815 130665.41
## 2020.2959
                 61524.7801
                             28165.59089
                                          94883.97
                                                     10506.30286 112543.26
## 2020.2986
                 47634.9085
                             14275.70462
                                          80994.11
                                                     -3383.59120 98653.41
## 2020.3014
                 70014.8538
                             36655.64269 103374.06
                                                     18996.34304 121033.36
## 2020.3041
                 62976.5348
                             29617.32013
                                          96335.75
                                                     11958.01860 113995.05
## 2020.3068
                  1353.8341 -32005.38230
                                          34713.05 -49664.68476
                                                                 52372.35
## 2020.3096
                 21808.1940 -11551.02331
                                          55167.41 -29210.32622
                                                                  72826.71
                                          73857.11 -10520.62541
## 2020.3123
                 40497.8954
                              7138.67772
                                                                  91516.42
                              7223.41258
## 2020.3151
                 40582.6305
                                          73941.85 -10435.89067
                                                                  91601.15
## 2020.3178
                 42302.0330
                              8942.81495
                                          75661.25
                                                     -8716.48835
                                                                  93320.55
## 2020.3205
                100978.6927
                             67619.47467 134337.91
                                                     49960.17135 151997.21
## 2020.3233
                 92759.5951
                             59400.37702 126118.81
                                                     41741.07368 143778.12
## 2020.3260
                 86314.2991
                             52955.08102 119673.52
                                                     35295.77768 137332.82
## 2020.3288
                 79869.0530
                             46509.83494 113228.27
                                                     28850.53160 130887.57
## 2020.3315
                 73423.8420
                             40064.62387 106783.06
                                                     22405.32053 124442.36
                 66978.6555
## 2020.3342
                             33619.43734 100337.87
                                                     15960.13399 117997.18
## 2020.3370
                 60533.4861
                             27174.26802
                                          93892.70
                                                      9514.96467 111552.01
## 2020.3397
                 54088.3289
                             20729.11076 87447.55
                                                      3069.80741 105106.85
## 2020.3425
                 87562.4470
                             54203.22891 120921.67
                                                     36543.92556 138580.97
## 2020.3452
                 35730.8838
                              2371.66566
                                          69090.10 -15287.63769
                                                                  86749.41
## 2020.3479
                  5144.1838 -28215.03432
                                          38503.40 -45874.33767
                                                                  56162.71
## 2020.3507
                 -8549.6521 -41908.87026
                                          24809.57 -59568.17361
                                                                  42468.87
## 2020.3534
                 30029.4565
                             -3329.76160 63388.67 -20989.06495 81047.98
## 2020.3562
                 72190.1427
                             38830.92459 105549.36
                                                     21171.62124 123208.66
## 2020.3589
                121683.3628
                             88324.14470 155042.58
                                                     70664.84135 172701.88
## 2020.3616
                 97862.3723
                             64503.15424 131221.59
                                                     46843.85089 148880.89
## 2020.3644
                102128.1426
                             68768.92452 135487.36
                                                     51109.62117 153146.66
## 2020.3671
                108531.8635
                             75172.64542 141891.08
                                                     57513.34207 159550.38
## 2020.3699
                 72889.6979
                             39530.47977 106248.92
                                                     21871.17642 123908.22
## 2020.3726
                 31467.1357
                             -1892.08246 64826.35 -19551.38581 82485.66
## 2020.3753
                 32147.6039
                             -1211.61423 65506.82 -18870.91758 83166.13
## 2020.3781
                             40962.38954 107680.83
                                                     23303.08619 125340.13
                 74321.6077
## 2020.3808
                             49097.60036 115816.04
                                                     31438.29701 133475.34
                 82456.8185
## 2020.3836
                 73387.9597
                             40028.74160 106747.18
                                                     22369.43825 124406.48
## 2020.3863
                 73599.7052
                             40240.48704 106958.92
                                                     22581.18369 124618.23
## 2020.3890
                                                     18839.05428 120876.10
                 69857.5757
                             36498.35763 103216.79
## 2020.3918
                 96682.2518
                             63323.03368 130041.47
                                                     45663.73033 147700.77
## 2020.3945
                             60051.61062 126770.05
                 93410.8287
                                                     42392.30727 144429.35
## 2020.3973
                 63105.2293
                             29746.01118
                                         96464.45
                                                     12086.70783 114123.75
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## 2020.4000
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