Machine Learning methods for solar radiation forecasting: a review

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Abstract

Forecasting the output power of solar systems is required for the good operation of the power grid or for the optimal management of the energy fluxes occurring into the solar system. Before forecasting the solar systems output, it is essential to focus the prediction on the solar irradiance. The global solar radiation forecasting can be performed by several methods; the two big categories are the cloud imagery combined with physical models, and the machine learning models. In this context, the objective of this paper is to give an overview of forecasting methods of solar irradiation using machine learning approaches. Although, a lot of papers describes methodologies like neural networks or support vector regression, it will be shown that other methods (regression tree, random forest, gradient boosting and many others) begin to be used in this context of prediction. The performance ranking of such methods is complicated due to the diversity of the data set, time step, forecasting horizon, set up and performance indicators. Overall, the error of prediction is quite equivalent. To improve the prediction performance some authors proposed the use of hybrid models or to use an ensemble forecast approach.

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1. Introduction

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34 An electrical operator should ensure a precise balance between the electricity production and
35 consumption at any moment. This is often very difficult to maintain with conventional and
36 controllable energy production system, mainly in small or not interconnected (isolated) electrical grid
37 (as found in islands). Many countries nowadays consider using renewable energy sources into their
38 electricity grid. This creates even more problems as the resource (solar radiation, wind, etc.) is not
39 steady. It is therefore very important to be able to predict the solar radiation effectively especially in
40 case of high energy integration [1].

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1.1. The necessity to predict solar radiation or solar production

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44 One of the most important challenge for the near future global energy supply will be the large
45 integration of renewable energy sources (particularly non-predictable ones as wind and solar) into
46 existing or future energy supply structure. An electrical operator should ensure a precise balance
47 between the electricity production and consumption at any moment. As a matter of fact, the operator
48 has often some difficulties to maintain this balance with conventional and controllable energy
49 production system, mainly in small or not interconnected (isolated) electrical grid (as found in
50 islands). The reliability of the electrical system then become dependent on the ability of the system to
51 accommodate expected and unexpected changes (in production and consumption) and disturbances,
52 while maintaining quality and continuity of service to the customers. Then, the energy supplier must
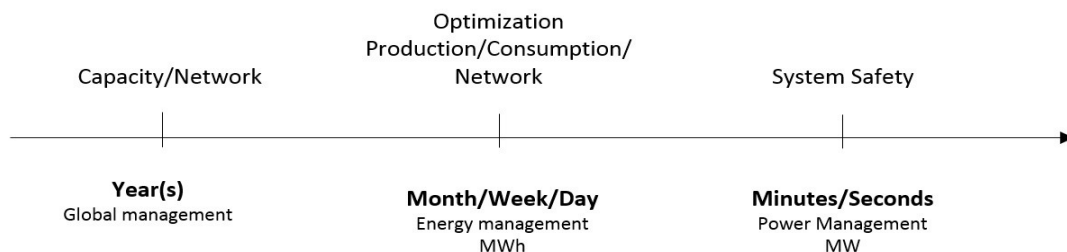53 manage the system with various temporal horizons (see Fig. 1).

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55 Figure 1. Prediction scale for energy management in an electrical network [2]

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The integration of renewable energy into an electrical network intensifies the complexity of the grid management and the continuity of the production/consumption balance due to their intermittent and unpredictable nature [1, 2]. The intermittence and the non-controllable characteristics of the solar production bring a number of other problems such as voltage fluctuations, local power quality and stability issues [3, 4]. Thus forecasting the output power of solar systems is required for the effective operation of the power grid or for the optimal management of the energy fluxes occurring into the solar system [5]. It is also necessary for estimating the reserves, for scheduling the power system, for congestion management, for the optimal management of the storage with the stochastic production and for trading the produced power in the electricity market and finally to achieve a reduction of the costs of electricity production [1, 3, 6, 7]. Due to the substantial increase of solar power generation the prediction of solar yields becomes more and more important [8]. In order to avoid large variations in renewable electricity production it is necessary to include also the complete prediction of system operation with storage solutions. Various storage systems are being developed and they are a viable solution for absorbing the excess power and energy produced by such systems (and releasing it in peak consumption periods), for bringing very short fluctuations and for maintaining the continuity of the power quality. These storage options are usually classified into three categories:

- Bulk energy storage or energy management storage media is used to decouple the timing of generation and consumption.
- Distributed generation or bridging power - this method is used for peaks shaving - the storage is used for a few minutes to a few hours to assure the continuity of service during the energy sources modification.
- The power quality storage with a time scale of about several seconds is used only to assure the continuity of the end use power quality.

Table 1 shows these three categories and their technical specifications. As shown, every type of storage is used in different cases to solve different problems, with different time horizon and quantities of energy.

Table 1. The three categories of storage and their technical specification

Category	Discharge power	Discharge Time	Stored Energy	Representative Application
Bulk energy	10-1000 MW	1-8 h	10-8000 MWh	Load levelling, generation capacity
Distributed generation	0.1-2 MW	0.5–4 h	50–8000 kWh	Peak shaving, transmission deferral
Power quality	0.1-2 MW	1–30 s	0.03–16.7 kWh	End-use power quality/reliability

Table 1 shows that the electricity storage can be widely used in a lot of cases and applications as a function of the time of use and the power needs of the final user. Finally, it shows that the energy storage acts at various time levels and their appropriate management requires the knowledge of the power or energy produced by the solar system at various horizons: very short or short for power quality category to hourly or daily for bulk energy storages. Similarly, the electrical operator needs to know the future production (Figure 1) at various time horizons from one to three days, for preparing the production system and to some hours or minutes for planning the start-up of power plants (Table 2). Starting a power plant needs between 5 min for a hydraulic one to 40 hours for a nuclear one. Moreover, the rise in power of the electrical plants is sometimes low, thus for an effective balance between production and consumption an increase of the power or a starting of a new production needs to be anticipated sometimes well in advance.

Table 2. Characteristics of electricity production plants [9]

Type of electrical generator	Power size MW	Minimum power capacity percentage of peak power	Rise speed in power per min percentage of peak power	Starting time hours
Nuclear Power Plant	400–1300 per reactor	20%	1%	40 h (cold)-18 h (hot)
Steam thermal plant	200–800 per turbine	50%	0.5%-5%	11-20 h (cold)-5 h (hot)
Fossil-fired power plants	1–200	50% - 80%	10%	10 min-1 h
Combined-cycle plant	100–400	50%	7%	1-4 h
Hydro power plant	50–1300	30%	80%-100%	5 min
Combustion turbine (light fuel)	25	30%	30%	15-20 min
Internal combustion engine	20	65%	20%	45-60 min

Furthermore, the relevant horizons of forecast can and must range from 5 minutes to several days as it was confirmed by Diagne et al. [6]. Elliston and MacGill [10] outlined the reasons to predict solar radiation for various solar systems (PV, thermal, concentrating solar thermal plant, etc.) insisting on the forecasting horizon. It therefore seems apparent that the time-step of the predicted data may vary depending on the objectives and the forecasting horizon. All these reasons show the importance of forecasting, whether in production or in consumption of energy. The need for forecasting lead to the necessity to use effective forecasting models. In the next section the various available forecasting methodologies are presented.

1.2. Available forecasting methodologies

The solar power forecasting can be performed by several methods; the two big categories are the cloud imagery combined with physical models, and the machine learning models. The choice for the method to be used depends mainly on the prediction horizon; actually all the models have not the same accuracy in terms of the horizon used. Various approaches exist to forecast solar irradiance depending on the target forecasting time. The literature classifies these methods in two classes of techniques:

- Extrapolation and statistical processes using satellite images or measurements on the ground level and sky images are generally suitable for short-term forecasts up to six hours. This class can be divided in two sub-classes, in the very short time domain called "Now-casting'' (0–3 h), the forecast has to be based on extrapolations of real-time measurements [5]; in the Short-Term Forecasting (3–6 h), Numerical Weather Prediction (NWP) models are coupled with post-processing modules in combination with real-time measurements or satellite data [5, 11].
- NWP models able to forecast up to two days ahead or beyond [12, 13] (up to 6 days ahead [13]). These NWP models are sometimes combined with post-processing modules and satellite information are often used [2].

Figures 2a and 2b [6, 14] summarize the existing methods versus the forecasting horizon, the objective and the time step.
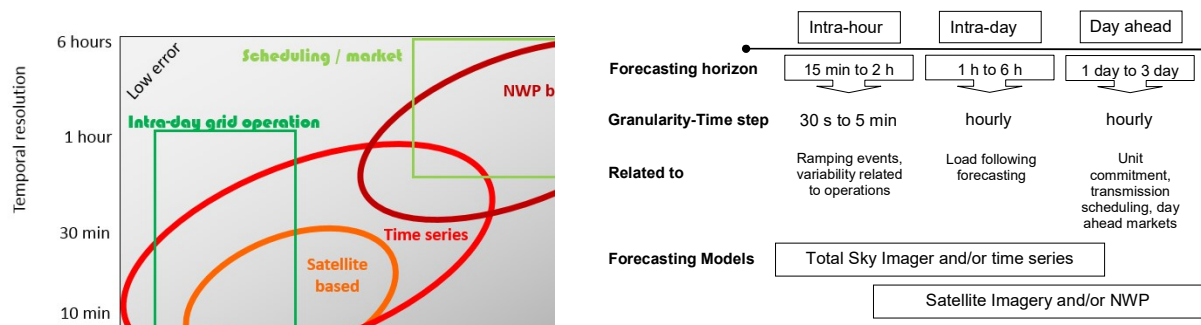

Figure 2 a) Forecasting error versus forecasting models (left) [6,14]. b) Relation between forecasting horizons, forecasting models and the related activities (right) [6, 14]

The NWP models predict the probability of local cloud formation and then predict indirectly the transmitted radiation using a dynamic atmosphere model. The extrapolation or statistical models analyse historical time series of global irradiation, from satellite remote sensing [15] or ground measurements [16] by estimating the motion of clouds and project their impact in the future [6, 13, 17]. Hybrid methods can improve some aspects of all of these methods [6, 14]. The statistical approach allows to forecast hourly solar irradiation (or at a lower time step) and NWP models use explanatory variables (mainly cloud motion and direction derived from atmosphere) to predict global irradiation N-steps ahead [15]. Very good overviews of the forecasting methods, with their limitations and accuracy can be found in [1, 5, 6, 10, 12, 14, 18]. Benchmarking studies were performed to assess

the accuracy of irradiance forecasts and compare different approaches of forecasting [8, 13, 17, 19–21]. Moreover, the accuracy evaluation parameters are often different; some parameters such as correlation coefficient and root mean square error are often used, but not always adapted to compare the model performance. Thus the time period used for evaluating the accuracy varies widely. Some of them analysed the model accuracy over a period of one or several years, whereas some others over a period of some weeks introducing a potential seasonal bias. In these conditions, it is not easy to make comparisons and the accuracy of the results produced, as shown in this paper, must be carefully evaluated in selecting the right method to use. As part of COST Action ES1002. (European Cooperation in Science and Technology) [22] on Weather Intelligence for Renewable Energies (WIRE) a literature review on the forecasting accuracy applied to renewable energy systems mainly solar and wind is carried out. In this paper an overview on the various methodologies available for solar radiation prediction based on machine learning is presented. A lot of review papers are available, but it is very rare to find a paper which is totally dedicated to the machine learning methods and that some recent prediction models like random forest, boosting or regression tree be integrated. In the next section the different methodologies used in the literature to predict global radiation and the parameters used for estimating the model performances are presented.

2. Machine learning methods

Machine learning is a subfield of computer science and it is classified as an artificial intelligence method. It can be used in several domains and the advantage of this method is that a model can solve problems which are impossible to be represented by explicit algorithms. In [23] the reader can find a detailed review of some machine learning and deterministic methods for solar forecasting. The machine learning models find relations between inputs and outputs even if the representation is impossible; this characteristic allow the use of machine learning models in many cases, for example in pattern recognition, classification problems, spam filtering, and also in data mining and forecasting problems. The classification and the data mining are particularly interesting in this domain because one has to work with big datasets and the task of preprocessing and data preparation can be undertaken by the machine learning models. After this step, the machine learning models can be used in forecasting problems. In global horizontal irradiance forecasting the models can be used in three different ways [24]:

- structural models which are based on other meteorological and geographical parameters;

- time-series models which only consider the historically observed data of solar irradiance as input features (endogenous forecasting);

171   -   hybrid models which consider both, solar irradiance and other variables as exogenous
172   variables (exogenous forecasting).

173   As already mentioned machine learning is a branch of artificial intelligence. It concerns the
174   construction and study of systems that can learn from data sets, giving computers the ability to learn
175   without being explicitly programmed. In the predictive learning problems, the system consists of a
176   random "output" or "response" variable y and a set of random "input" or "explanatory" variables x =
177    $\{x1 \ldots, xn\}$. Using a "training" sample $\{yi, xi\}_1^N$ of known *(y, x)-values*, the goal is to obtain an
178   estimate or approximation $f(x)$, of the function $f^*(x)$ mapping x to y, that minimizes the expected
179   value of some specified loss function $L(y, f(x))$ over the joint distribution of all *(y, x)-values*:

$$E_{yx}\left(L\left(y, f(x)\right)\right) = \underset{f\left(E_x\left(E_y\left(L(y, f(x))\right)\middle|x\right)\right)}{argmin}$$

180   (1)

181   The frequently employed loss functions include squared-error $(y - f(x))^2$ and absolute error
182    $|y - f(x)|$ for regression and negative binomial log-likelihood for classification. A common

183   procedure is to restrict   to be a member of a parameterized class of functions F(x; P), where P
184   = {P1, P2, ...} is a finite set of parameters whose joint values identify individual class members.
185   Usually all the methods dedicated to the machine learning, especially the supervised cases, are
186   confronted to bias-variance tradeoff (see Figure 3). This is the problem of trying to minimize two
187   sources of error simultaneously which prevent supervised learning algorithms from generalizing
188   outside their training set:

189   -   The bias is the deviation (error) from erroneous assumptions made in the learning algorithm.
190   High values of bias can cause an algorithm to lose its ability to establish relations between
191   actual and target outputs (under-fitting).
192   -   The variance is the error created from actually caprturing small fluctuations in the training set.
193   It should be noted that high variance can cause overfitting which results in modeling the
194   random noise in the training dataset, rather than the intended output.

195   The breakdown of bias-variance relationship is a way of investigating the expected generalization
196   error of a learning algorithm for a particular problem that is the sum of three terms, the bias, variance,
197   and irreducible error, which result from noise in the problem itself.
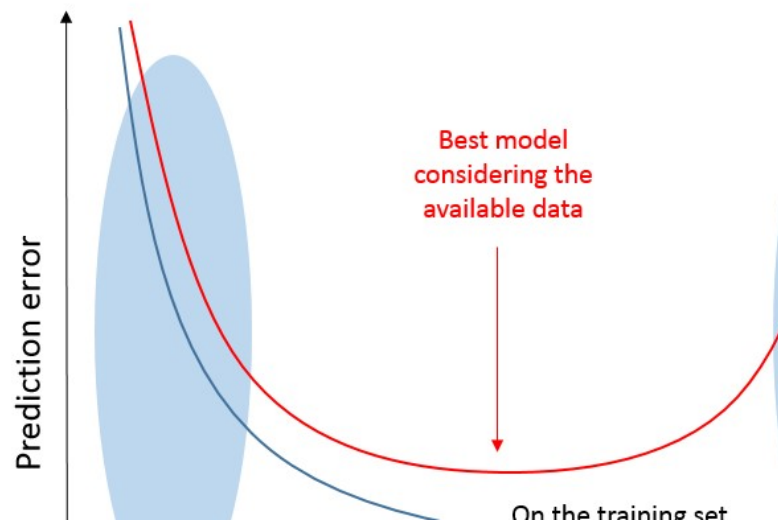
Figure 3: Bias variance tradeoff

In this part we present the different machine learning models used in forecasting, initially the models for classification and data preparation, secondly the supervised learning models, thirdly the unsupervised learning models and finally the ensemble learning models.

2.1. Classification and data preparation

Machine learning algorithms learn from data. It is therefore critical to choose the right data and prepare them properly to enable the problem to be solved effectively.

2.1.1. Discriminant analysis and Principal Component Analysis (PCA)

The principal component analysis (PCA) is a statistical method which uses an orthogonal transformation to transform a set of observations of probably correlated variables into a set of values of linearly uncorrelated variables which are called principal components [25]. The number of principal components created in the process, is lower or equal to the number of original variables. Such transformation is defined in such a way so as the first principal component has the largest variance possible, i.e., to account for the maximum variability in the data, and each subsequent component to have the highest variance possible under the restriction that it is orthogonal to the previous components. As a result, the resulting vectors form an uncorrelated orthogonal basis set. It should be

noted that the principal components are orthogonal as they are the eigenvectors of the covariance matrix, which is symmetric. Moreover, PCA is sensitive to the relative scaling of the original variables [26].

2.1.2. Naive Bayes classification and Bayesian networks

In machine learning, naive Bayes classifiers are a family of simple probabilistic classifiers based on applying Bayes' theorem with strong (naive) independence assumptions between the features. Naive Bayes classifiers are highly scalable, requiring a number of parameters proportional to the number of variables (features/predictors) in a learning problem. Maximum-likelihood training can be done by evaluating a closed-form expression, which takes linear time, rather than by expensive iterative approximation as used for many other types of classifiers [27]. A Bayesian network, also called Bayes network, Bayesian model, belief network or probabilistic directed acyclic graphical model is a probabilistic graphical model, which is a type of statistical model that represents a set of random variables and their conditional dependencies via a directed acyclic graph (DAG).

2.1.3. Data mining approach

A data mining consists of the discovery of interesting, unexpected or valuable structure in large data sets that can be called with the slogan Big Data [28]. In other words, data mining consists of extracting the most important information from a very large data set. Indeed, the classical statistical inference has been developed for processing small samples. In the presence of very large databases, all the standard statistical indexes become significant and thus interesting (e.g. for 1 million of data, the significance threshold of correlation coefficient is very low reaching 0.002, …). Additionally, in data mining, data collected are analyzed for highlighting the main information before to use them in the forecasting models. Rather than opposing data mining and statistics, it is best to assume that data mining is the branch of statistics devoted to the exploitation of large databases. The techniques used are from different fields depending on classical statistics and artificial intelligence [29]. This last notion was defined by *"The construction of computer programs that engage in tasks that are, for now, more satisfactorily performed by humans because they require high-level mental processes such as perceptual learning organization memory and critical thinking"*. There is not really a consensus of this definition, and many other similar ones are available.

2.2. Supervised learning

In supervised learning, the computer is presented with example inputs and their desired outputs, given by a "teacher", and the goal is to learn a general rule that maps inputs to outputs[23]. These methods need an "expert" intervention. The training data comprise of a set of training examples. In supervised learning, each pattern is a pair which includes an input object and a desired output value. The function of the supervised learning algorithm is to analyze the training data and produce an inferred function.

2.2.1. Linear Regression

Early attempts to study time series, particularly in the 19th century, were generally characterized by the idea of a deterministic world. It was the major contribution of Yule (1927) which launched the idea of stochasticity in time series by assuming that every time series can be regarded as the realization of a stochastic process. Based on this simple idea, a number of time series methods have been developed since that time. Workers such as Slutsky, Walker, Yaglom, and Yule first formulated the concept of autoregressive (AR) and moving average (MA) models [30]. Wold's decomposition theorem [31] led to the formulation and solution of the linear forecasting problem of Kolmogorov in 1941. Since then, a considerable amount of literature is published in the area of time series, dealing with parameter estimation, identification, model checking and forecasting; see, for example ref. [32] for an early survey.

2.2.2. Generalized Linear Models

Generalized linear model (GLM) in statistics, is a flexible generalization of ordinary linear regression which allows for response variables that have error distribution models other than a normal distribution. GLM generalizes linear regression by permitting the linear model to be related to the response variable through a link function and by considering the magnitude of the variance of each measurement to be a function of its predicted value[33]. Some studies improve the regression quality using a coupling with other predictors like Kalman filter [34].

2.2.3. Nonlinear Regression

Artificial Neural Networks (ANN) are being increasingly used for nonlinear regression and classification problems in meteorology due to their usefulness in data analysis and prediction[35]. The use of ANN is particularly predominant in the realm of time series forecasting with nonlinear methods. Actually the availability of historical data on the meteorological utility databases and the fact that ANNs are data driven methods capable of performing a non-linear mapping between sets of input and output variables makes this modelling software tool very attractive.

Artificial neural network with d inputs, m hidden neurons and a single linear output unit defines a non-linear parameterized mapping from an input vector x to an output y is given by (unbiased form):

$$ \tag{2} $$

Each of the m hidden units are usually related to the tangent hyperbolic function $f(x) = (e^x - e^{-x})/(e^x + e^{-x})$. The parameter vector $\mathbf{w} = (\{w_j\}, \{w_{ji}\})$ governs the non-linear mapping and is estimated during a phase called the training or learning phase. During this phase, the ANN is trained using the dataset $\mathcal{D}$ that contains a set of n input and output examples. The second phase, called the generalization phase, consists of evaluating, on the test dataset $\mathcal{D}_*$, the ability of the ANN to generalize, i.e., to give correct outputs when it is confronted with examples that were not seen during the training phase.

For solar radiation the relationship between the output $\widehat{k^*}(t + h)$ and the inputs $\{k^*(t), k^*(t-1), \cdots, k^*(t-p)\}$ has the form given by:

$$ \widehat{k^*}(t + h) = \sum_{j=1}^{m} w_j \, f\left(\sum_{i=0}^{p} w_{ji} \, k^*(t - i)\right) \tag{3} $$

As shown by the preceding equation, the ANN model is equivalent to a nonlinear autoregressive (AR) model for time series forecasting problems. In a similar manner as for the AR model, the number of past input values p can be calculated with the auto-mutual information factor [36].

Careful attention must be put on the building of the model, as a too complex ANN will easily overfit the training data. The ANN complexity is in relation with the number of hidden units or conversely the dimension of the vector $\mathbf{w}$. Several techniques like pruning or Bayesian regularization can be employed to control the ANN complexity. The Levenberg-Marquardt (approximation to the Newton's method) learning algorithm with a max fail parameter before stopping training is often used to estimate the ANN model's parameters. The max fail parameter corresponds to a regularization tool limiting the learning steps after a characteristic number of prediction failures and consequently is a means to control the model complexity [18,37]. Note that hybrid methods such as master optimization by conjugate gradients for selecting ANN topology allow ANNs to perform at their maximum

315   capacity. A lot of studies show the impact of the coupling between ANN and other tools like for

316   example Kalman Filter or the fuzzy logic, which verify that often the gain is very interesting [38]

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2.2.4. Support Vector Machines / Suppor Vector Regression

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320   Support vector machine is another kernel based machine learning technique used in classification tasks

321   and regression problems introduced by Vapnik in 1986 [39]. Support vector regression (SVR) is based

322   on the application of support vector machines to regression problems [18]. This method has been

323   successfully applied to time series forecasting tasks. In a similar manner as for the Gaussian Processes

324   (GPs), the prediction calculated by a SVR machine for an input test case x_* is given by:

$$\bar{y} = \sum_{i=1}^{n} \alpha_i \, k_{rbf}(x_i, \quad x_*) + b$$

325   (4)

326   With the commonly used RBF kernel defined by:

$$k_{rbf}(x_p, x_q) = exp\left[\frac{-(x_p - x_q)^2}{2\sigma^2}\right]$$

327   (5)

328   The parameter b (or bias parameter) is derived from the preceding equation and some specific

329   conditions. In the case of SVR, the coefficients α_i are related to the difference of two Lagrange

330   multipliers, which are the solutions of a quadratic programming (QP) problem. Unlike ANNs, which

331   are confronted with the problem of local minimum, here the problem is strictly convex and the QP

332   problem has a unique solution. In addition, it must be stressed (that unlike GPs), not all the training

333   patterns participate to the preceding relationship. Indeed, a convenient choice of a cost function

334   (Vapnik's   insentive function) in the QP problem allows obtaining a sparse solution. The latter

335   means that only some of the coefficients α_i will be nonzero. The examples that come with non-

336   vanishing coefficients are called Support Vectors.

337   One way to use the SVR in prediction problem is related to the fact that given the training dataset

338     $\mathcal{D} = \{x_i, y_i\}_{i=1}^{n}$ and a test input vector x_*, the forecasted clear sky index can be computed for a

339   specific horizon, h, like:

$$\widehat{k^*}(t + h) = \sum_{i=1}^{n} \alpha_i \, k_{rbf}(x_i, x_*) + b$$

340   (6)

341

2.2.5. Decision tree learning (Breiman bagging)

The basic idea is very simple. A response or class Y from inputs X1, X2,…., Xp is required to be predicted. This is done by growing a binary tree. At each node in the tree, a test to one of the inputs, say Xi is applied. Depending on the outcome of the test, either the left or the right sub-branch of the tree is selected. Eventually a leaf node is reached, where a prediction is made. This prediction aggregates or averages all the training data points which reach that leaf. A model is obtained by using each of the independent variables. For each of the individual variables, mean squared error is used to determine the best split. The maximum number of features to be considered at each split is set to the total number of features [40–42].

2.2.6. Nearest neighbor

Nearest neighbor neural network (k-NN) is a type of instance-based learning, where a function is only approximated locally and all computation is delayed until classification [37]. The k-NN algorithm is one of the simplest machine learning algorithms. For both classification and regression, it can be useful to assign a weight to the contributions of the neighbors, so that the nearest neighbors contribute more to the average than the distant ones. For example, in a common weighting arrangement, each neighbor is given a weight of 1/d, where d is the distance to the neighbor [43].

2.2.7. Markov chain

In forecasting domain, some authors have tried to use the so-called Markov processes, specifically the Markov chains. A Markov process is a stochastic process with the Markov property, which means that given the present state, future states are independent of the past states[44]. Expressed differently, the description of the present state fully captures all the information that could affect the future evolution of the process. In this, future states are reached through a probabilistic process instead of a deterministic one. The proper use of these processes needs to calculate initially the matrix of transition states. The transition probability of state i to the state j is defined by $p_{i,j}$. The family of these numbers is called the transition matrix of the Markov chain R [27].

2.3. Unsupervised learning

In contrary with supervised learning model, an unsupervised learning model does not need an "expert" intervention and the model is able to find hidden structure in its inputs without knowledge of outputs [45]. Unsupervised learning is similar to the problem of density estimation in statistics. Unsupervised learning however, also incorporates many other techniques that seek to summarize and explain the key features of the data. Many methods normally employed in unsupervised learning are based on data mining methods used to pre-process data.

2.3.1. k-Means and k-Methods Clustering

k-means clustering is a method of vector quantization, originally derived from signal processing, which is popular for cluster analysis in data mining. k-means clustering aims to partition n observations into k clusters in which each observation belongs to the cluster with the nearest mean, serving as a prototype of the cluster. k-Means algorithms are focused on extracting useful information from the data with the purpose of modelling the time series behaviour and find patterns of the input space by clustering the data. Furthermore, nonlinear autoregressive (NAR) neural networks are powerful computational models for modelling and forecasting nonlinear time series [46]. A lot of methods of clustering are available; the interested reader can see [47] for more information.

2.3.2. Hierarchical Clustering

In data mining and statistics, hierarchical clustering (also called hierarchical cluster analysis) is a method of cluster analysis which seeks to build a hierarchy of clusters. Hierarchical clustering creates a hierarchy of clusters which can be represented in a tree structure called "*dendrogram*" which includes both roots and leaves. The root of the tree consists of a single cluster which contains all observations, whereas the leaves correspond to individual observations. Algorithms for hierarchical clustering are generally either agglomerative, in which the process starts from the leaves and successively merges clusters together; or divisive, in which the process starts from the root and recursively splits the clusters [48]. Any function which does not have a negative value can be used as a measure of similarity between pairs of observations. The choice of which clusters to merge or split, is determined by a linkage criterion that is a function of the pairwise distances between observations. It should be noted that cutting the tree at a given height will give a clustering at a selected precision.

2.3.3. Gaussian Mixture Models

Gaussian Processes (GPs) are a relatively recent development in non-linear modelling [49]. A GP is a generalization of a multivariate Gaussian distribution to infinitely many variables. A multivariate Gaussian distribution $\mathbf{d}$ is fully specified by a mean vector μ and covariance matrix Σ, e.g. $\mathbf{d} \sim \mathcal{N}(\mu, \Sigma)$. The key assumption in GP modelling is that the data $\mathcal{D} = \{\mathbf{X}, \mathbf{y}\}$ can be represented as a sample from a multivariate Gaussian distribution e.g. the observations $\mathbf{y} = (y_1, y_2, \cdots, y_n) \sim \mathcal{N}(\mu, \Sigma)$. In order to better introduce GPs, the case is often restricted to one scalar input variable x. As the data are often noisy usually from measurement errors, each observation y can be thought of as an underlying function $f(x)$ with added independent Gaussian noise with variance σ_n^2, i.e., $y = f(x) + \mathcal{N}(0, \sigma_n^2)$. As a GP is an extension of a multivariate Gaussian distribution, it is fully specified by a mean function $m(x)$ and a

covariance function $k_f(x, x')$. Expressed in a different way, the function   can be modelled by a GP $f(x) \sim \mathbf{GP}\left(m(x), k_f(x, x'')\right)$. The setting of a covariance function permits to relate one observation y_p to another one y_q. A popular choice of covariance function is the squared exponential

$$k_{se}\left(x_p, x_q\right) = \sigma_f^2 exp\left[\frac{-\left(x_p - x_q\right)^2}{2l^2}\right].$$ As predictions are usually made using noisy measurements, the covariance between two observations can be stated as

$$cov(y_p, y_q) = k_{se}(x_p, x_q) + \delta_{pq}\sigma_n^2 = \sigma_f^2 exp\left[\frac{-(x_p - x_q)^2}{2l^2}\right] + \delta_{pq}\sigma_n^2,$$ δ_{pq} is the Kronecker delta. σ_f^2 and l are called hyperparameters of the covariance function and they control the model complexity and can be learned (or optimized) from the training data at hand [49]. For instance, in prediction studies, given the training database $\mathcal{D} = \{\mathbf{X}, \mathbf{y}\}$, the vector of n_* forecasted irradiation for horizon h for new test inputs X_* is given by the mean of the predictive Gaussian distribution predictions.

2.3.4. Cluster Evaluation

Typical objective functions in clustering formalize the goal of attaining high intra-cluster similarity and low inter-cluster similarity [50]. This is an internal criterion for the quality of a clustering. Good scores on an internal criterion do not necessarily mean a good effectiveness in an application. An

434 alternative to internal criteria is the direct evaluation of the application of interest. For search result
435 clustering, the amount of the time a user is required to find an answer with different clustering
436 algorithms may be required. This is the most direct evaluation, but it is time consuming, especially if
437 large number of studies are necessary.

438

2.4. Ensemble learning

440

441 The basic concept of ensemble learning is to train multiple base learners as ensemble members and
442 combine their predictions into a single output that should have better performance on average than any
443 other ensemble member with uncorrelated error on the target data sets [51]. Supervised learning
444 algorithms are usually described as performing the task of searching through a hypothesis space to
445 find a suitable hypothesis that can perform good predictions for a particular problem. Even if the
446 hypothesis space contains hypotheses that are very well-matched for a particular problem, it may be
447 very difficult to find which one is the best. Ensembles combine multiple hypotheses to create a better
448 hypothesis. The term ensemble is usually used for methods that generate multiple hypotheses using the
449 same base learner. Fast algorithms such as decision trees are usually used with ensembles, although
450 slower algorithms can also benefit from ensemble techniques. Evaluating the prediction accuracy of an
451 ensemble typically requires more computation time than evaluating the prediction accuracy of a single
452 model, so ensembles may be considered as a way to compensate for poor learning algorithms by
453 performing much more computation. The general term of multiple classifier systems covers also
454 hybridization of hypotheses that are not induced by the same base learner. The interested reader can
455 see [52] for more details about ensemble learning.

456

2.4.1. Boosting

458

459 An ensemble model uses decision trees as weak learners and builds the model in a stage-wise manner
460 by optimizing a loss function [34, 35]. Boosting emerged as a way of combining many weak
461 classifiers to produce a powerful "committee". It is an iterative process that gives more and more
462 importance to bad classification. Simple strategy results in dramatic improvements in classification
463 performance. To do so, a boosting autoregression procedure is applied at each horizon on the residuals
464 from the recursive linear forecasts using a so-called weak learner, which is a learner with large bias
465 relative to variance.

2.4.2. Bagging

Bootstrap aggregating, also called bagging used in statistical classification and regression, is a machine learning ensemble meta-algorithm designed to improve the stability and accuracy of machine learning algorithms. The algorithm also reduces variance and helps to prevent overfitting. Although it is generally applied to decision tree methods, it can be used with any type of learning method. Bagging is a special case of the model averaging approach. Bagging predictors is generally used to generate multiple versions of a predictor and using them to get an aggregated predictor. The aggregation averages all the versions when predicting a numerical result and does a plurality vote to predict a class. The multiple versions are formed by making bootstrap replicates of the learning set and using them as new learning sets [55].

2.4.3. Random Subspace

The machine learning tool that is used in the proposed methodology is based on Random Forests, which consists of a collection, or ensemble of a multitude of decision trees, each one built from a sample drawn with replacement (a bootstrap sample) from a training set, is the group of outputs. Furthermore, only a random subset of variables is used when splitting a node during the construction of a tree. As a consequence, the final nodes (or leafs), may contain one or several observations. For regression problems, each tree is capable of producing a response when presented with a set of predictors, being the conditional mean of the observations present on the resulting leaf. The conditional mean is typically approximated by a weighted mean. As a result of the random construction of the trees, the bias of the forest generally slightly increases with respect to the bias of a single non-random tree but, due to the averaging its variance decreases, frequently more than compensating for the increase in bias, hence yielding an overall better model. Finally, the responses of all trees are also averaged to obtain a single response variable for the model, and here as well a weighted mean is used [56]. Substantial improvements in classification accuracy were obtained from growing an ensemble of trees and letting them vote for the most popular class. To grow these ensembles, often random vectors are generated which govern the growth of each tree in the ensemble. One of the first examples used is bagging, in which to grow each tree a random selection (without replacement) is made from the examples contained in the training set [57–60].

2.4.4. Predictors ensemble

Current practice suggests that forecasts should be composed either by a number of simple- say "conventional" forecasts- or produce a simple forecast from other simple forecasts (not only point forecasts, but also probabilistic). This leads to gains in performance, relative to the contributing forecasts. In the case of statistical models, realizations coming from the same technology (for example the same neural network architecture) trained multiple times, or using different samples of the dataset; or different technologies. Once "first stage forecasts" are available, different combination approaches are possible. The simplest approach is averaging of results given by different methods. A more general approach assigns a weight to each of the contributing methods, for each time horizon, depending on different criteria and with different weighting policies. Simple forecasts can be seen as different perceptions of the same true state. In this way, approaches of imperfect sensor data fusion should also be valid to perform a combination of forecasts. Ensemble-based artificial neural networks and other machine learning technics have been used in a number of studies in global radiation modeling and provided better performance and generalization capability compared to conventional regression models [28, 42].

3. Evaluation of model accuracy

Evaluation, generally, measures how good something is. This evaluation is used at various steps of the model development as for example during the evaluation of the forecasting model itself (during the training of a statistical model for example), for judging the improvement of the model after some modifications and for comparing various models. As previously mentioned, this performance comparison is not easy for various reasons such as different forecasted time horizons, various time scale of the predicted data and variability of the meteorological conditions from one site to another one. It works by comparing the forecasted outputs $\hat{y}$ (or predicted time series) with observed data y (or observed or measured time series) which are also measured data themselves linked to an error (or precision) of a measure.

Graphic tools are available for estimating the adequacy of the model with the experimental measurements such as:

- Time series of predicted irradiance in comparison with measured irradiance which allows to visualize easily the forecast quality. In Fig. 4a, as an example, a high forecast accuracy in clear-sky situations and a low one in partly cloudy situations can be seen.

531 - Scatter plots of predicted over measured irradiance (see an example in Fig. 4b) which can

532 reveal systematic bias and deviations depending on the irradiance conditions and show the

533 range of deviations that are related to the forecasts.

534 - Receiver Operating Characteristic (ROC) curves which compare the rates of true positives and
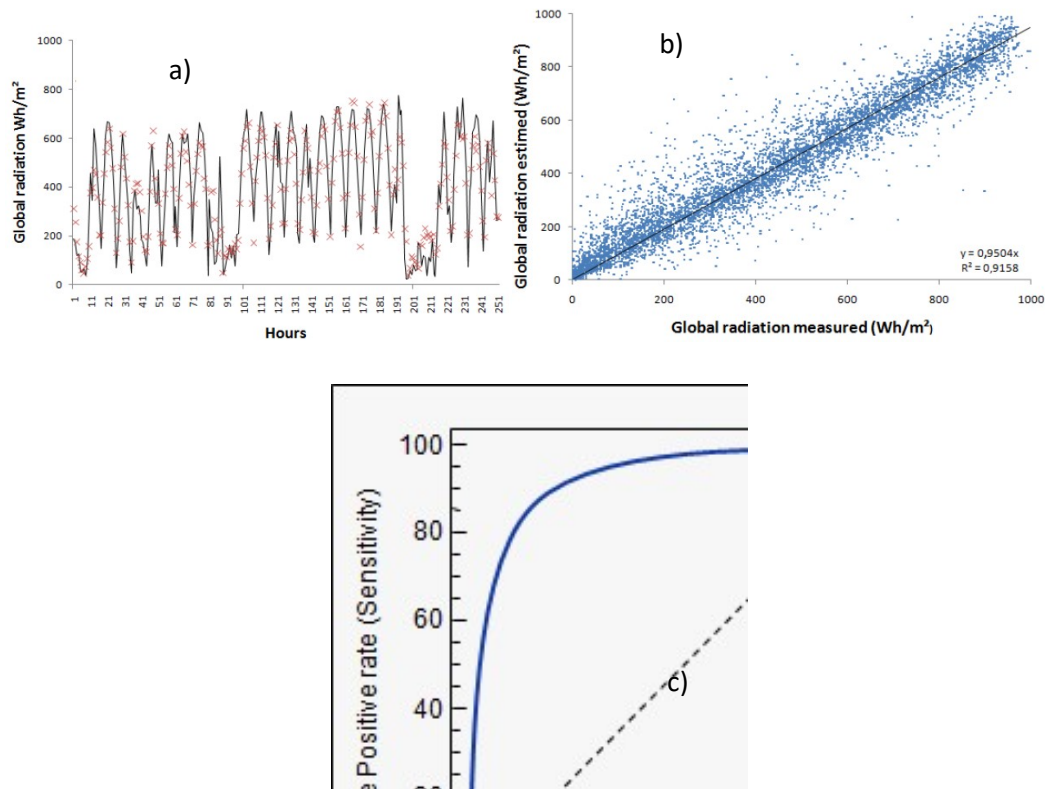
535 false positive.

536

537

538 Figure 4: a) Time series of predicted and measured global irradiance for 2008 in Ajaccio (France); b)

539 Scatter plot of predicted vs. measured global irradiance in Ajaccio (France); c) Example of ROC curve

540 (an ideal ROC curve is near the upper left corner).

541 No standard evaluation measures are accepted, which makes the comparison of the forecasting

542 methods difficult. Sperati et al. [62] presented a benchmarking exercise within the framework of the

543 European Actions Weather Intelligence for Renewable Energies (WIRE) with the purpose of

544 evaluating the performance of state of the art models for short term renewable energy forecasting. This

545 study is a very good example of reliability parameter utilization. They concluded that: "More work

546 using more test cases, data and models needs to be performed in order to achieve a global overview of

547 all possible situations. Test cases located all over Europe, the US and other relevant countries should

548 be considered, in an effort to represent most of the possible meteorological conditions". This paper

549 illustrates very well the difficulties of performance comparisons.

550 The usually used statistics include the following:

The mean bias error (MBE) represents the mean bias of the forecasting:

$$MBE = \frac{1}{N} \times \sum_{i=1}^{N} (\hat{y}(i) - y(i)) \tag{7}$$

with $\hat{y}$ being the forecasted outputs (or predicted time series), y the observed data (or observed or measured time series) and N the number of observations. The forecasting will under-estimate or over-estimate the observations. Thus, MBE is not a good indicator for the relatability of a model because the errors compensate each other but it allows to see how much it overestimates or underestimates.

The mean absolute error (MAE) is appropriate for applications with linear cost functions, i.e., where the costs resulting from a poor forecast are proportional to the forecast error:

$$MAE = \frac{1}{N} \times \sum_{i=1}^{N} |\hat{y}(i) - y(i)| \tag{8}$$

The mean square error (MSE) uses the squared of the difference between observed and predicted values. This index penalizes the highest gaps:

$$MSE = \frac{1}{N} \times \sum_{i=1}^{N} (\hat{y}(i) - y(i))^2 \tag{9}$$

MSE is generally the parameter which is minimized by the training algorithm.

The root mean square error (RMSE) is more sensitive to big forecast errors, and hence is suitable for applications where small errors are more tolerable and larger errors cause disproportionately high costs, as for example in the case of utility applications [22]. It is probably the reliability factor that is most appreciated and used:

$$RMSE = \sqrt{MSE} = \sqrt{\frac{1}{N} \times \sum_{i=1}^{N} (\hat{y}(i) - y(i))^2} \tag{10}$$

The mean absolute percentage error (MAPE) is close to the MAE but each gap between observed and predicted data is divided by the observed data in order to consider the relative gap.

$$MAPE = \frac{1}{N} \times \sum_{i=1}^{N} \left| \frac{\hat{y}(i) - y(i)}{y(i)} \right| \tag{11}$$

This index has a disadvantage that it is unstable when y(i) is near zero and it cannot be defined for y(i)=0.

20

574   Often, these errors are normalized particularly for the RMSE; as reference the mean value of

575   irradiation is generally used but other definitions can be found:

576
$$nRMSE = \frac{\sqrt{\frac{1}{N} \times \sum_{i=1}^{N} (\hat{y}(i) - y(i))^2}}{\bar{y}} \tag{12}$$

577   With $\bar{y}$ being the mean value of y. Other indices exist and can be used as the correlation coefficient R

578   (Pearson Coefficient), or the index of agreement (d) which are normalized between 0 and 1.

579   As the forecast accuracy strongly depends on the location and time period used for evaluation and on

580   other factors, it is difficult to evaluate the quality of a forecast from accuracy metrics alone. Then, it is

581   best to compare the accuracy of different forecasts against a common set of test data [63]. "Trivial"

582   forecast methods can be used as a reference [22], the most common one is the persistence model

583   ("things stay the same", [64]) where the forecast is always equal to the last known data point. The

584   persistence model is also known in the forecasting literature as the naive model or the RandomWalk (a

585   mathematical formalization of a path that consists of a succession of random steps). The solar

586   irradiance has a deterministic component due to the geometrical path of the sun. This characteristic

587   may be added as a constraint to the simplest form of persistence in considering as an example, the

588   measured value of the previous day or the previous hour at the same time as a forecast value. Other

589   common reference forecasts include those based on climate constants and simple autoregressive

590   methods. Such comparison with referenced NWP model is shown in Figure 5. Generally, after 1 h the

591   forecast is better than persistence. For forecast horizons of more than two days, climate averages show

592   lower errors and should be preferred.
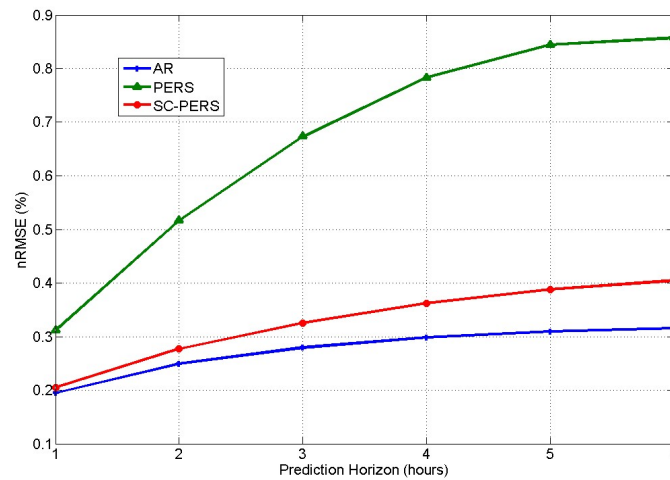
593

594

595   Figure 5: Relative RMSE of forecasts(persistence, auto regression, and scaled persistence) and of

596   reference models depending on the forecast horizon [18]

597　Classically, a comparison of performance is performed with a reference model and to do it, a skill

598　factor is used. The skill factor or skill score defines the difference between the forecast and the

599　reference forecast normalized by the difference between a perfect and the reference forecast [18]:

600　$$SkillScore = \frac{Metric_{forecasted} - Metric_{reference}}{Metric_{perfectfocast} - Metric_{reference}} = 1 - \frac{MSE_{forecatd}}{MSE_{reference}}$$　　(13)

601　Its value thus ranges between 1 (perfect forecast) and 0 (reference forecast). A negative value indicates

602　a performance which is even worse compared to the reference. Skill scores may be applied not only

603　for comparison with a simple reference model but also for inter-comparisons of different forecasting

604　approaches (improvement scores). As an example, Bacher et al. [65] reported an improvement in

605　RMSE by 36% with respect to persistence, then the RMSE skill score with respect to persistence was

606　equal to 0.36. Benchmarking can also be used to identify conditions under which forecasts perform

607　relatively well. Numerous benchmarking were realized in US [17], Canada and European countries [8]

608　and in Italy [62]. Note that solar forecasting methods in literature go beyond point forecasts only.

609　Probabilistic forecasts are also widely used and are often more practical solutions to solar energy

610　needs. The evaluation of probabilistic/prediction interval forecasts is different and metrics used are not

611　limited to the presented one (see use of prediction intervals [66,67]).

612

613　**4.　Machine learning forecasters' comparison**

614

615　Before presenting the results related to the machine learning method in order to predict the global

616　radiation, Figure 6 shows the number of times the term ANN, machine learning and SVM/SVR are

617　referenced in the five main journals of solar energy prediction (*Solar Energy, Energy, Applied Energy,*

618　*Renewable Energy* and *Energy Conversion and Management*).
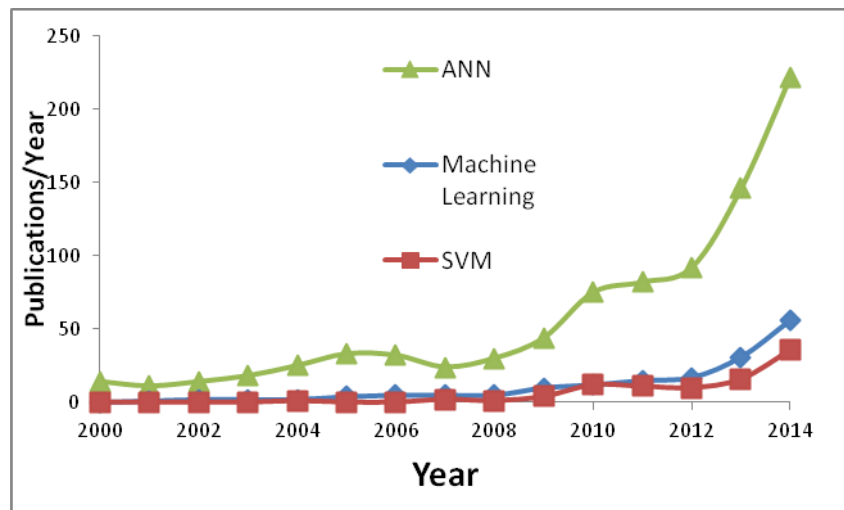

619

Figure 6: Number of time the ANN, machine learning and SVM terms have been used in the original articles

All three terms are more and more used in literature. It can be seen the ANN is the mostly used method in global radiation forecasting.

4.1. The ANN case

Reviews of this kind of prediction methods are presented in [28, 47]; the interested reader can find more information in these papers. Neural networks have been studied on many parts of the world and researchers have shown the ability of these techniques to accurately predict the time series of meteorological data. It is essential to distinguish between two types of studies; modeling with multivariate regression and time series prediction. Indeed, MLP are quite regularly used for their property of "universal approximation", capable of non-linear regression. In 1999, for the first time an author presented the prediction of global solar radiation time series via MLP. Kemmoku [69] uses a method based on MLP to predict the irradiation for the next day. The results show a prediction error (MAPE) of 18.5% in summer and 21.8% in winter. From all the articles related to ANN [28, 47], the errors associated with predictions (monthly, daily, hourly and minute) are between 5% and 15%. In Mellit and Kalogirou review article [68], can be seen that 79% of Artificial Intelligence (AI) methods used in weather prediction data are based on a connectionist approach (ANN). The use of fuzzy logic (5%), Adaptive neuro fuzzy inference system (ANFIS) account for 5% of the papers, networks coupling wavelet decomposition and ANN for 8% and mix ANN/ Markov chain for a small 3%. Summing up the use of ANN, especially the MLP represents a large majority of research works. This is the most commonly used technique. Other methods are used only sporadically. According to published literature, the parameters that influence the prediction are many, so it is difficult to adopt the results from other studies. Taking into account this fact, it may be interesting to test methods or parameters even though they have not necessarily been proven in other studies. Based on what is said above, all parameters inherent to the MLP or ARMA method must be studied for each tested site. Even if MLP seems better than ARMA, in a few cases the reverse is presented. It is in this context that other machine learning methods have been studied. Note that forecast performance in terms of statistical metrics (RMSE, forecast skills) depend not only on the weather conditions (variability) but also on the forecast horizons.

653   **4.2. Single machine learning method**

654

655   Table 3 shows the results of machine learning methods used in global solar radiation prediction, direct

656   normal irradiance and diffuse irradiance. A lot of papers are not cited here. The interested reader can

657   see some well written review papers related to this topic [26, 47, 49].

658   Table 3. List of representative papers related to the global solar radiation forecasting using single

659   machine learning methods

References	Location	Horizon	Evaluation criteria	Dataset	Results
[71]	Canada	18 hours	NA	exogenous	Regression tree>linear regression
[20]	Greece	1 hour	NA	endogenous	ANN=AR
[72]	Argentina	1 day	NA		Generalized regression is useful
[73]	China	NA	NA	Endogenous and influents factors	Regression tree > ANN > linear regression
[27]	France	D+1	nRMSE=21%	exogenous	ANN>AR>k-NN>Bayesian>Markov
[74]	USA	24 hours	nRMSE=17.7%	exogenous	ANN>persistence
[75]	Spain	1 day	NA	exogenous	ANN=generalized regression
[76]	Benchmark	various	MAPE=18.95%	exogenous	MIMO-ACFLIN strategy (lazy learning) is the winner
[77]	Turkey	10 min	nRMSE=18%	exogenous	k-NN>ANN
[78]	Italia	1 hour	NA	exogenous	SVM>ANN>k-NN>persistence
[79]	Japan	1 hour	NA	exogenous	Regression tree interesting to select variables
[80]	Nigeria	NA	nRMSE=24%	exogenous	ANN=regression tree
[81]	Spain	1 day	NA	exogenous	SVM>peristence
[59]	Australia	1 min	MAPE=38%	exogenous	Random forest>linear regression
[82]	Canada	1 hour	NA	exogenous	SVM>NWP
[83]	Macao	1 day	MAPE=11.8%	exogenous	ANN>SVM>k-NN>linear regression
[84]	Spain	1 day	NA	exogenous	Extreme machine learning is useful
[85]	Benchmark	10 min	nRMSE=10%	exogenous	Random Forest>SVM>generalized regression>boosting>bagging>persistence
[56]	Spain	24 hours	nMAE=3.73% - 9.45%	exogenous	Quantile regression forests coupled with NWP give a good accuracy for PV prediction
[86]	Germany	1 hour	nRMSE=6.2%	exogenous	SVR>k-NN
[18]	French islands	1 hour	nRMSE=19.6%	exogenous	ANN=Gaussian=SVM>persistence
[87]	Italia	1 hour	NA	exogenous	SVR>ANN>AR>k-NN>persistence
[88]	benchmark	1 hour	nRMSE=13%	exogenous	Regression tree>NWP
[43]	USA	30 min	Skill over persistence =23.4%	Exogenous	k-NN>persistence

660

661   In this list, it can be seen that papers using SVR, ANN, k-NN, regression tree, boosting, bagging or

662   random forests give systematically better results than classical regression methods. ANN and SVM

663   give similar results in term of prediction, but it can be concluded that SVM is more easy to use than

664   ANN; the optimization step is automatic while it is very complex in the ANN case. Therefore, it is

maybe preferable to use SVM rather than ANN. All the methods related to the use of regression trees or similar methods (boosting, bagging or random forest) are rarely used but give excellent results. It is not easy at this stage to draw a conclusion, but in the next 5 years, it is probable that these methods may become the reference in term of irradiation prediction. An alternative to all the previous methods is certainly k-NN, but some more publications are necessary to conclude that it is a good forecaster. Actually, it is very difficult to propose a ranking of machine learning methods although SVR, regression trees, boosting, bagging and random forest seem the most efficient. To overcome this problem of ranking, some authors do not hesitate to combine single predictors.

4.3. Ensemble of predictors

There are a lot of solutions which combine predictors as it is shown in Table 4. In these papers we can see that often it is ANN who is used in order to construct ensemble of predictors (>70% of the cases).

Table 4. list of representative papers related to the global radiation forecasting combining machine learning methods

References	Location	Horizon	Evaluation criteria	Dataset	Results
[41]	Japan	1 day	nMAE=1.75%	exogenous	{regression tree-ANN}>ANN
[89]	China	1 hour	R²=0.72	exogenous	{ANN-wavelet}>ANN
[16]	USA	1 hour	nRMSE=26%	endogenous	{ARMA}>ANN
[90]	Japan	1 hour	MAPE=4%	exogenous	{ANN}>ANN
[91]	Spain	1 hour	NA	exogenous	{SVM-k-NN}>climatology
[92]	USA	1 hour	NA	exogenous	Bayesian>{SVM-ANN}
[93]	Australia	6 hour	NA	exogenous	{ANN-least median square}>least median square>ANN>SVM
[94]	Italia	10 min	nRMSE=9.4%	exogenous	{SARIMA-SVM}>SARIMA>SVM
[95]	USA	10 min	Skill over persistence=20%	exogenous	{GA-ANN}>ANN
[96]	Czech rep	10 min	NA	exogenous	{ANN-SVM}>SVM>ANN
[24]	USA	1 day	NA	exogenous	{ANN-linear regression}>ANN>linear regression
[97]	USA	1 day	NA	exogenous	{LSR-ANN}>regularized LSR=ordinary LSR
[61]	UAE	10 min	rRMSE=9.1%	exogenous	{ANNs}>ANN
[98]	USA	30 min	NA	exogenous	{PCA-gaussian process}>NWP
[99]	Singapore	NA	NA	endogenous	{GA-kmean-ANN}>ANN>ARMA
[100]	Malaysia	1 hour	nRMSE=5%	exogenous	{GA-SVM-ANN-ARIMA}>SVM>ANN>ARIMA
[101]	Taiwan	1 day	nMAE=3%		{ANN-SVM}>SVM>ANN
[102]	USA	10 min	Skill over persistence=6%	exogenous	{GA-ANN}>persistence
[103]	Italia	1 day	MAPE=6%	exogenous	SVM>linear model
[104]	USA	1 hour	nRMSE=22%	exogenous	{ANN-SVM}>ARMA

| [105] | USA | 1 hour | NA | exogenous | {SVR}>SVR>{SVR-PCA}>ARIMA>linear regression |

As it can be seen, systematically the ensemble of predictors gives better results than single predictors but again the best methodology of hybridization is not really defined. A lot of more works are necessary in order to propose a robust method, or maybe to prove that all the methods are equivalent, but certainly this cannot be done with the limited cases presented here.

5. Conclusions and outlook

As shown in the present paper, many methods and types of methods are available. There are a lot of methods to estimate the solar radiation, some are often used (ANN, ARIMA, naive methods), others begin to be used (SVM, SVR, k-mean) more frequently and other are rarely used (boosting, regression tree, random forest, etc.). In some cases, one is the best and in others it is the reverse. As a conclusion, it can be said that the ANN and ARIMA methods are equivalent in term of quality of prediction in certain variability conditions, but the flexibility of ANN as universal nonlinear approximation makes them more preferable than classical ARIMA. Generally, the accuracy of these methods depends on the quality of the training data. The three methods that should be generally used in the next years are the SVM, regression trees and random forests, as the results given are very promising and some interesting studies will certainly be produced the next few years. Actually, considering the published papers, these methods yield similar error statistics. The implementation of the methods may have more to do with the errors reported in the literature than the methods themselves. For example, when the autocorrelation of the error is reduced white noise for the same inputs, SVM, SVR, regression trees or random forests perform very similarly, with no statistical differences between them. The second point which can be seen from Table 4 is the fact that the predictor ensemble methodology is always better than simple predictors. This shows the way that the problem must be studied whereas the simple forecast methodology using only one stochastic method (above all ANN and ARIMA) should tend to disappear. In the present paper the deep learning, which is a branch of machine learning based on a set of algorithms that attempt to model high-level abstractions in data by using model architecture, with complex structures or otherwise, composed of multiple non-linear transformations, are not taken into account. This research area is very recent and there is not enough experience, but in the future this kind of methodology may outperform conventional methods, as is already the case in other predicting domains (air quality, wind, economy, etc.). As a consequence, forecasts reached through various methods can be calculated in order to satisfy the various needs. The question then arises how they will be put together. The answer is clearly not trivial because the various resulting forecasts show

714 differences on many points. Moreover, some of them will be associated with confidence intervals

715 which should also be merged.

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