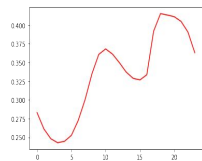


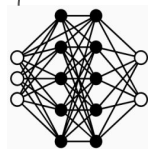
Training:

$\mathbf{x} := \text{Load}$

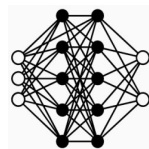


+

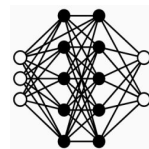
$\mathbf{c} :=$ weather forecasts



f_1



f_2

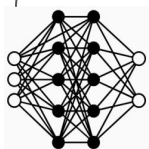


f_3

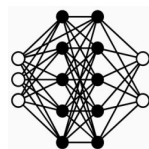


$\mathbf{z} \sim \mathcal{N}(0, \mathbf{I})$

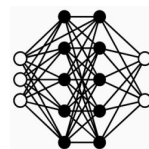
f_θ^{-1}



f_1^{-1}



f_2^{-1}



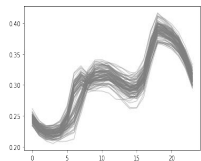
f_3^{-1}



$\mathbf{z} \sim \mathcal{N}(0, \mathbf{I})$

$\mathbf{c} :=$ weather forecasts

Scenarios generations:



$\hat{\mathbf{x}} := \text{Load scenarios}$