

SUPPLEMENTARY MATERIAL: DATA AND SIMULATIONS

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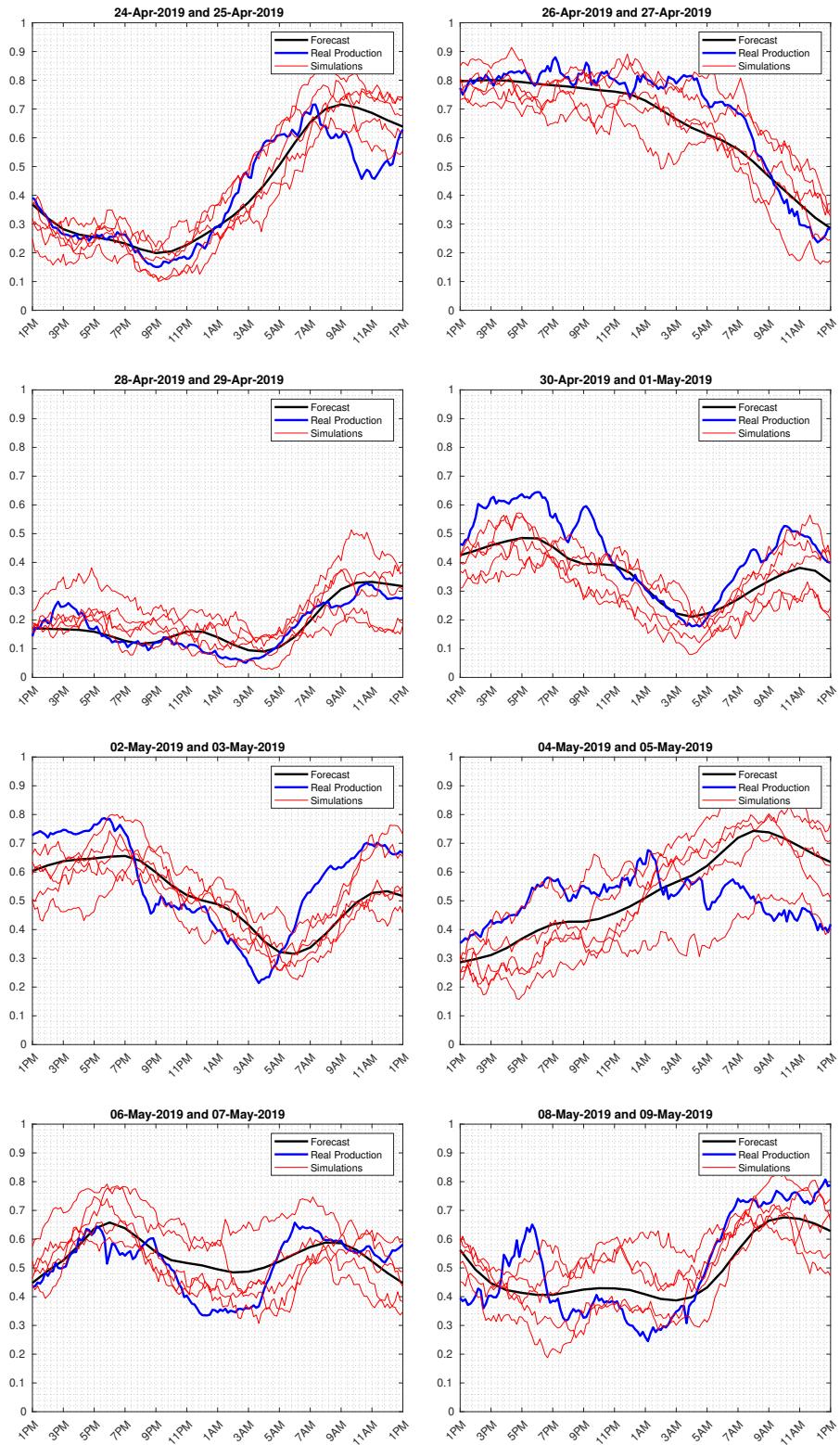
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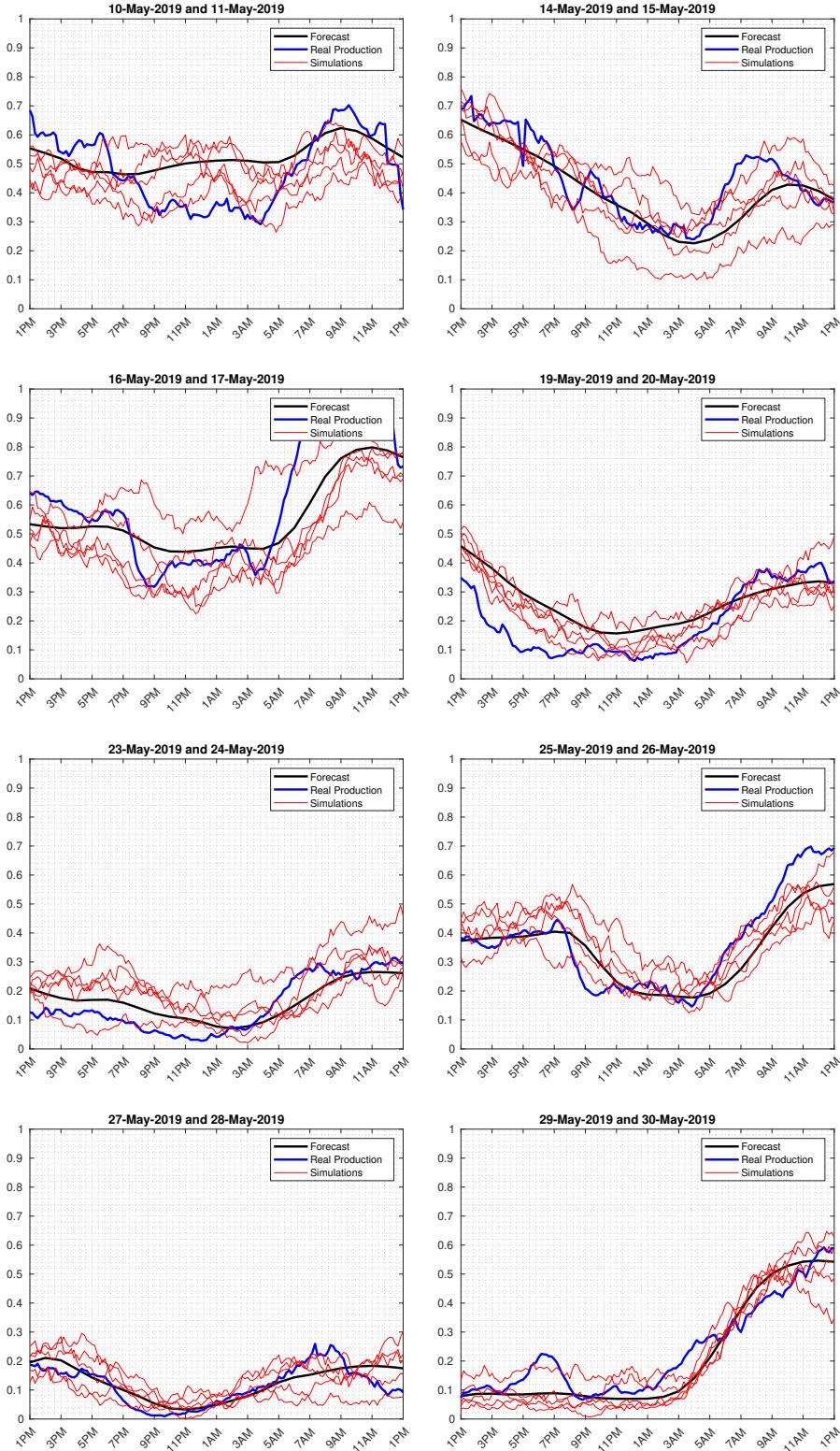
In this material, we provide the entire dataset with normalized wind-power production, and the simulation-based results corresponding to the forecast provider A. First, given the calibrated SDE Model 2 using a training dataset with 73 non-contiguous segments, each 24-hours long, we show simulated wind power production paths and empirical pointwise confidence bands for the wind power production in all the 74 non-contiguous segments of the testing dataset. Then, we show the results obtained by swapping the training dataset's roles and the testing dataset.

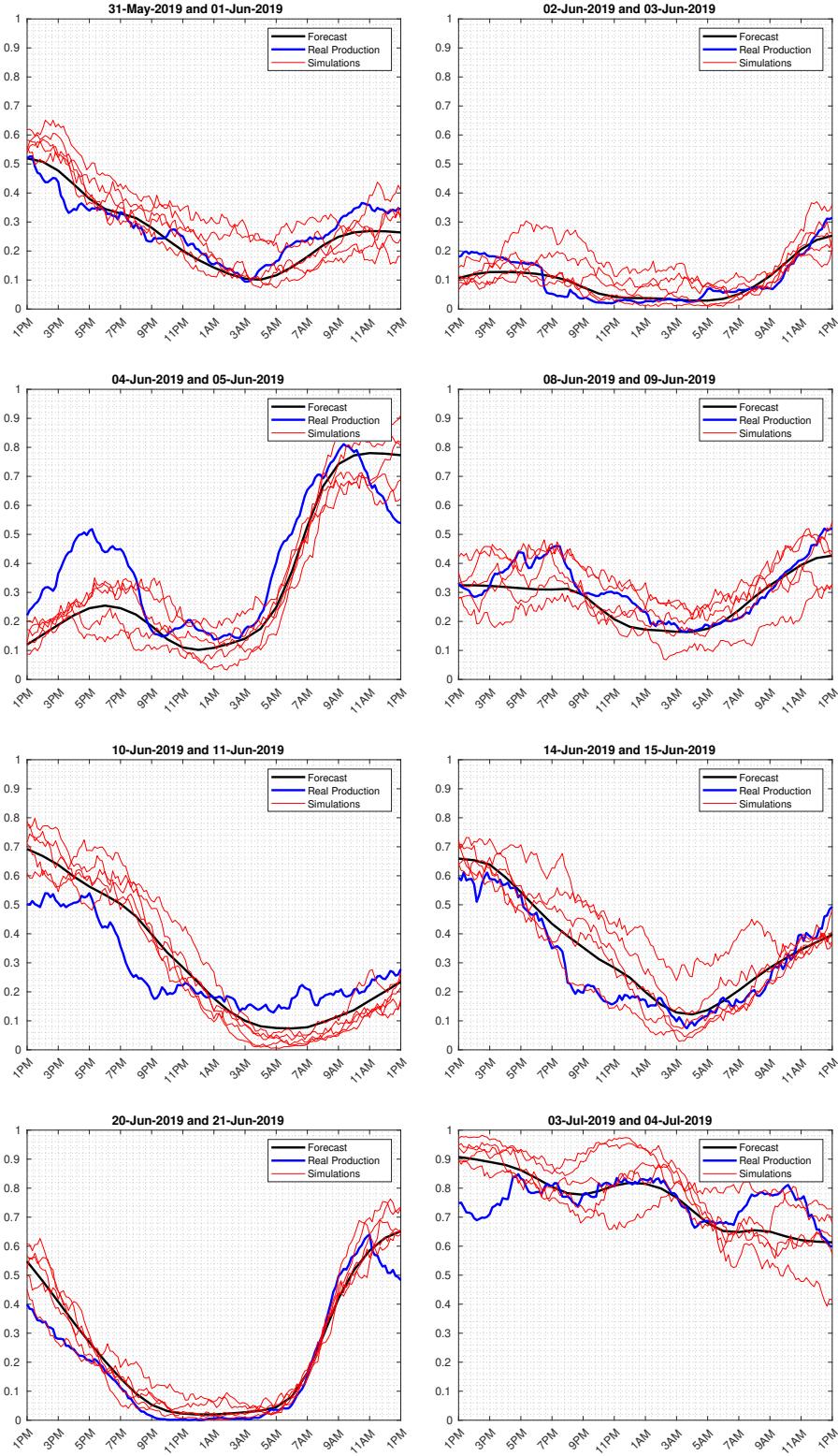
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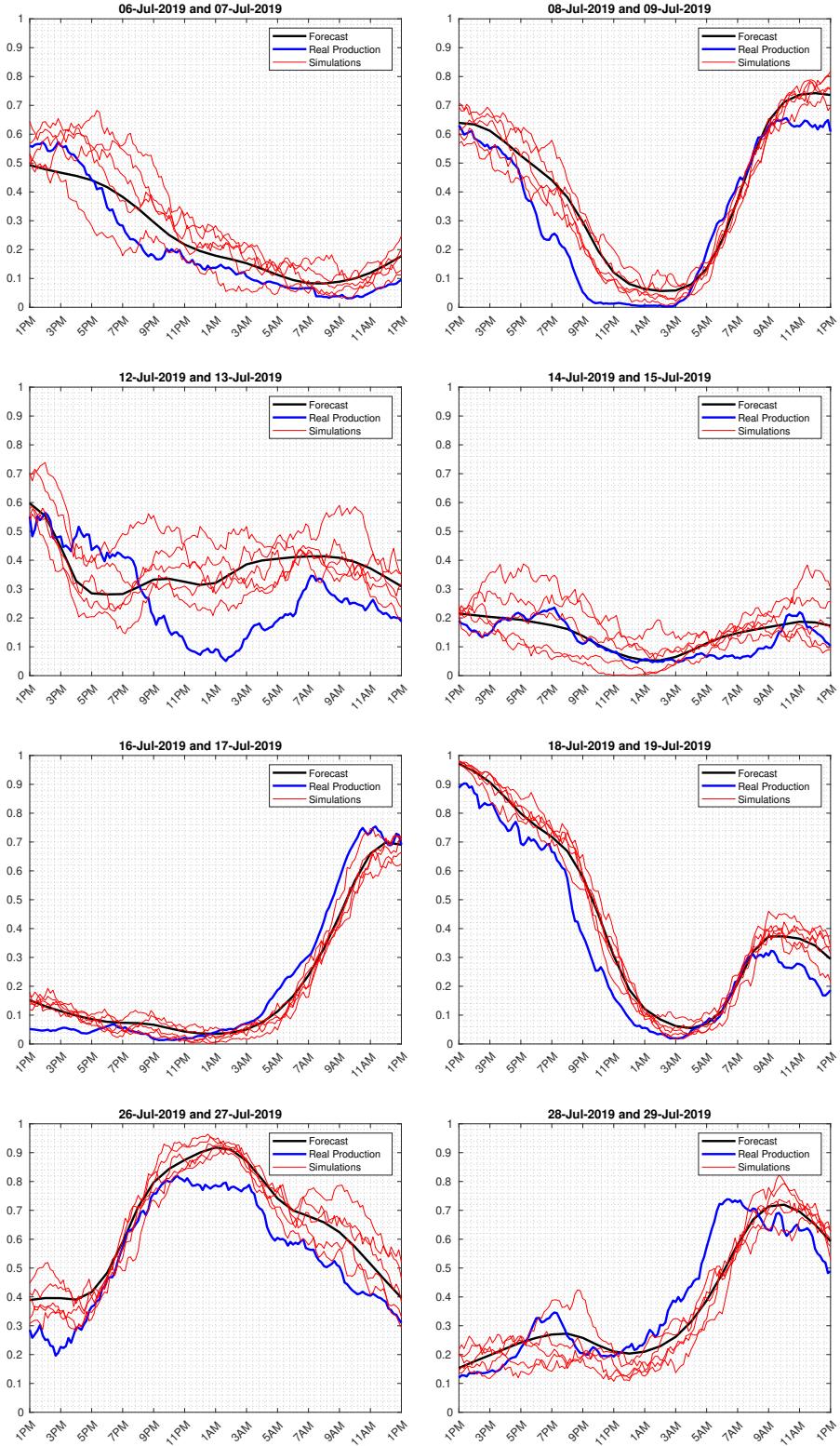
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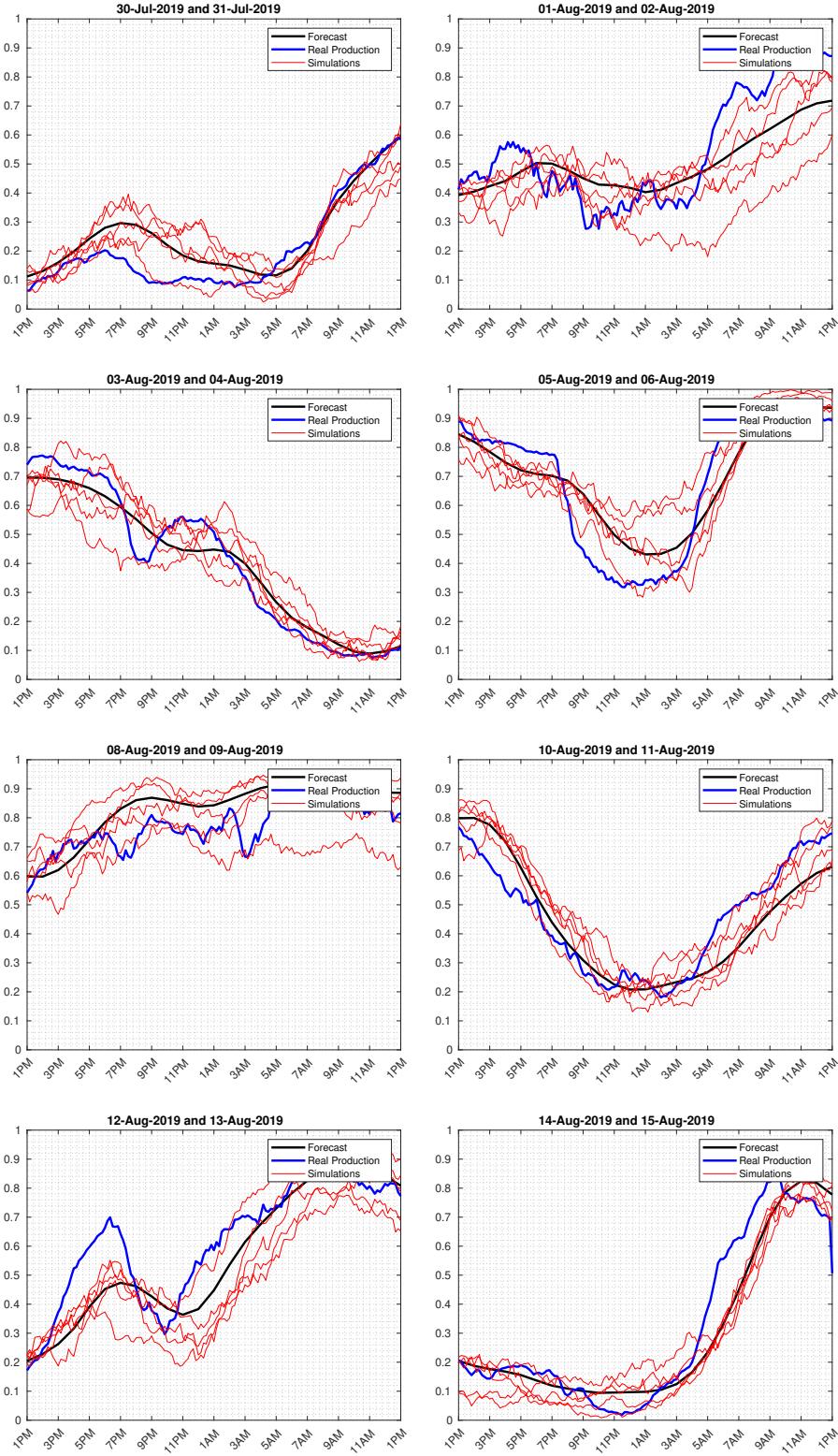
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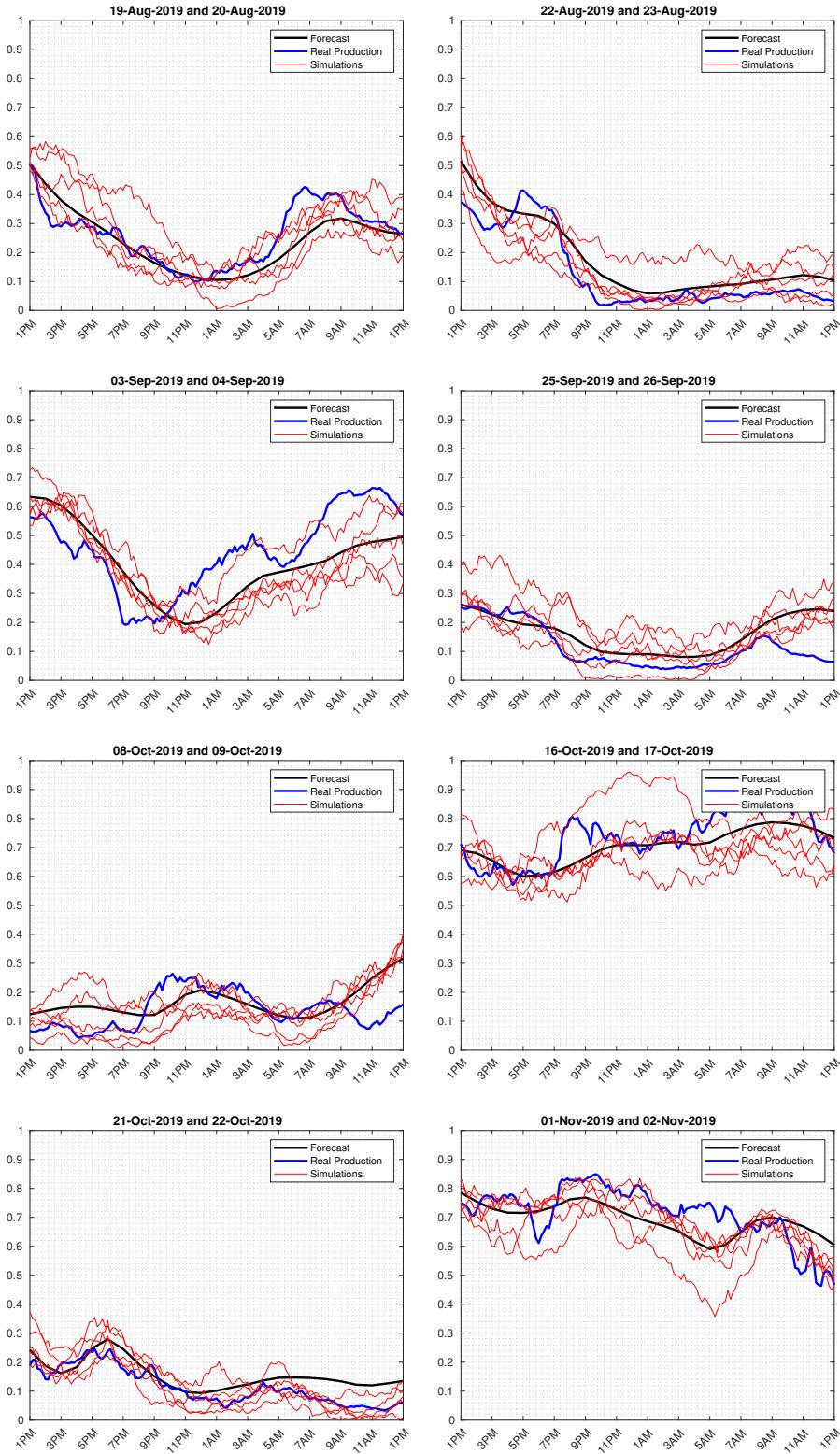


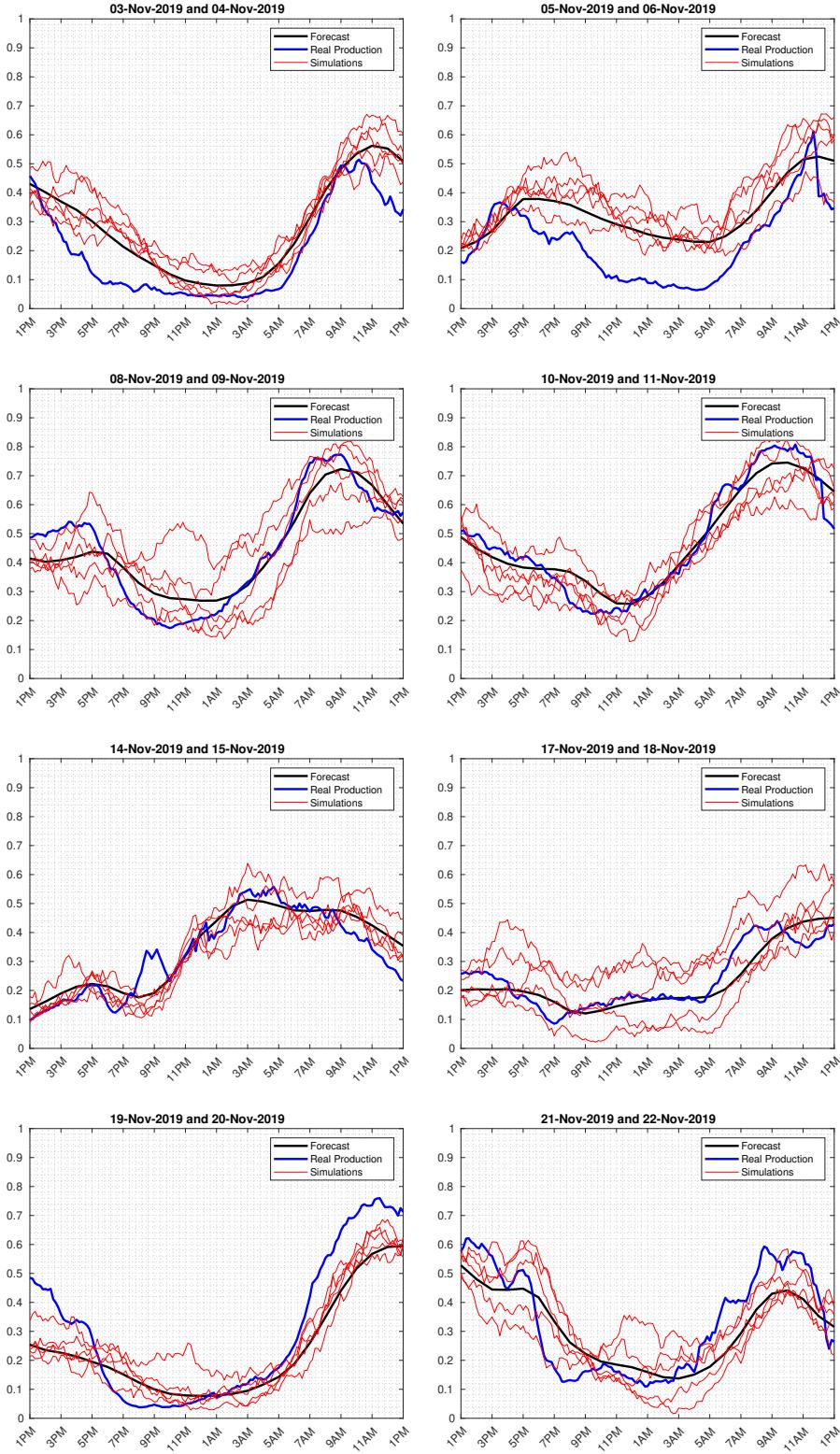


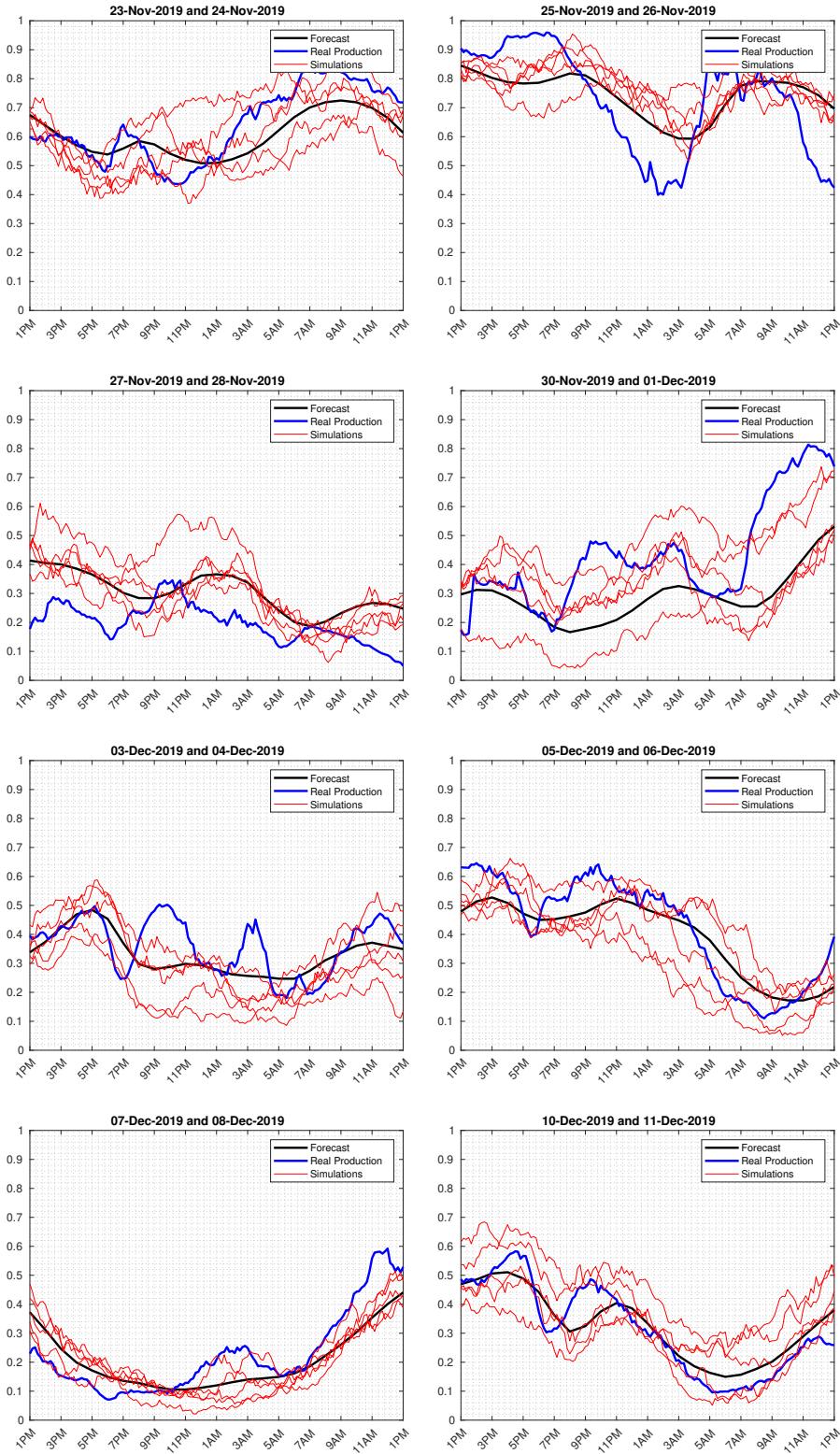


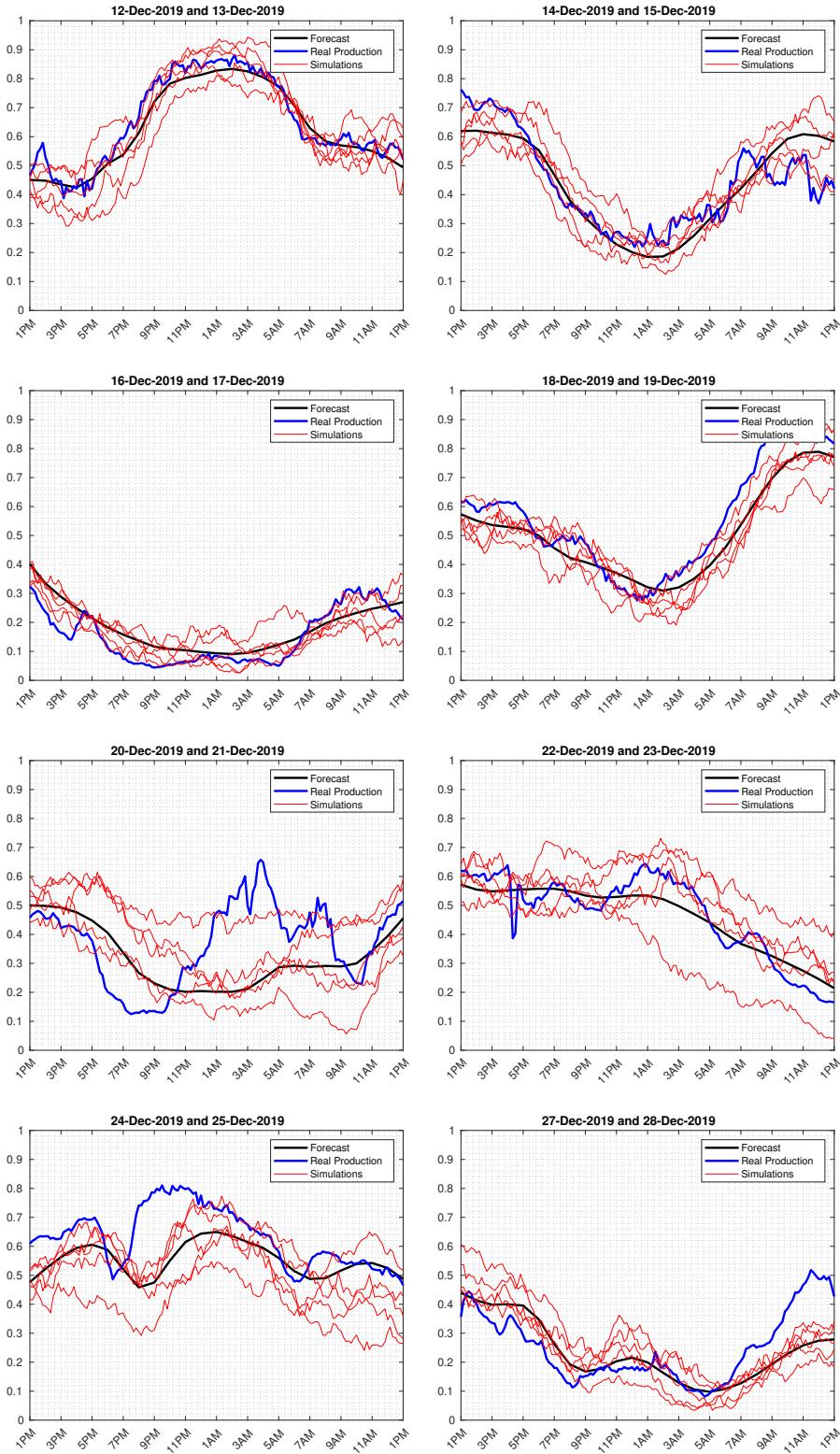


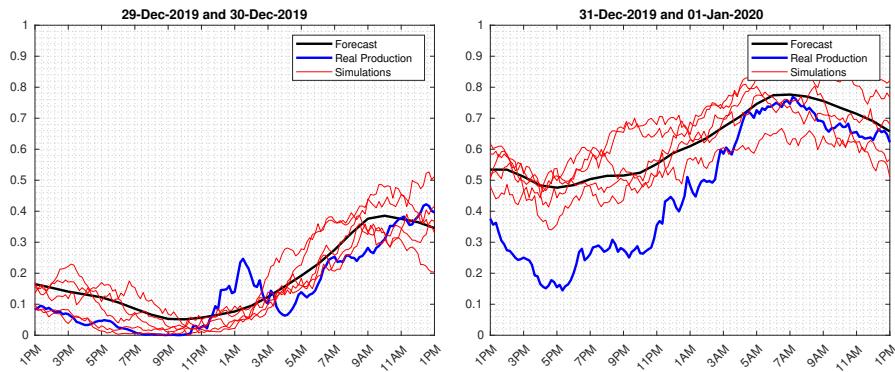




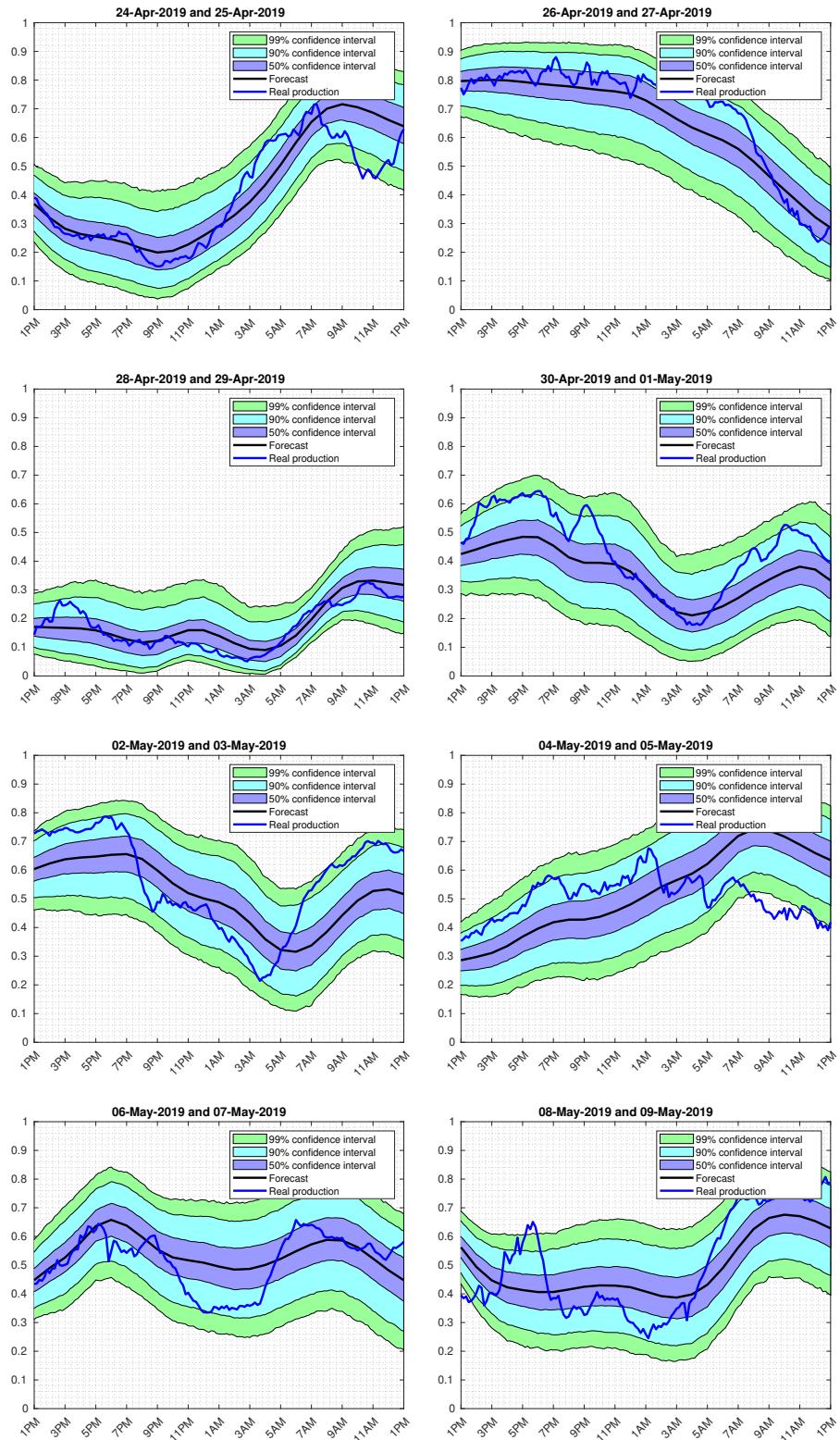


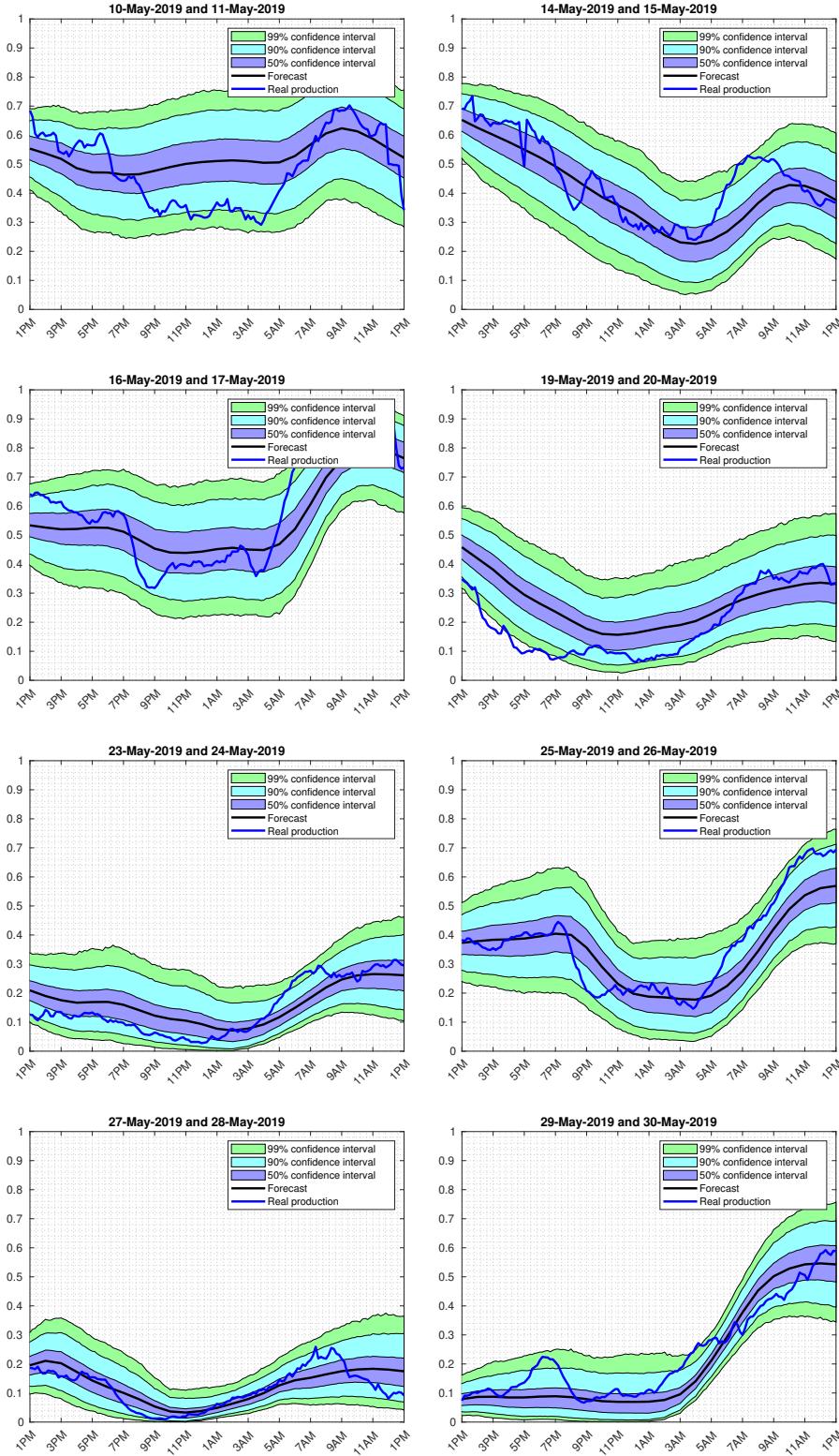


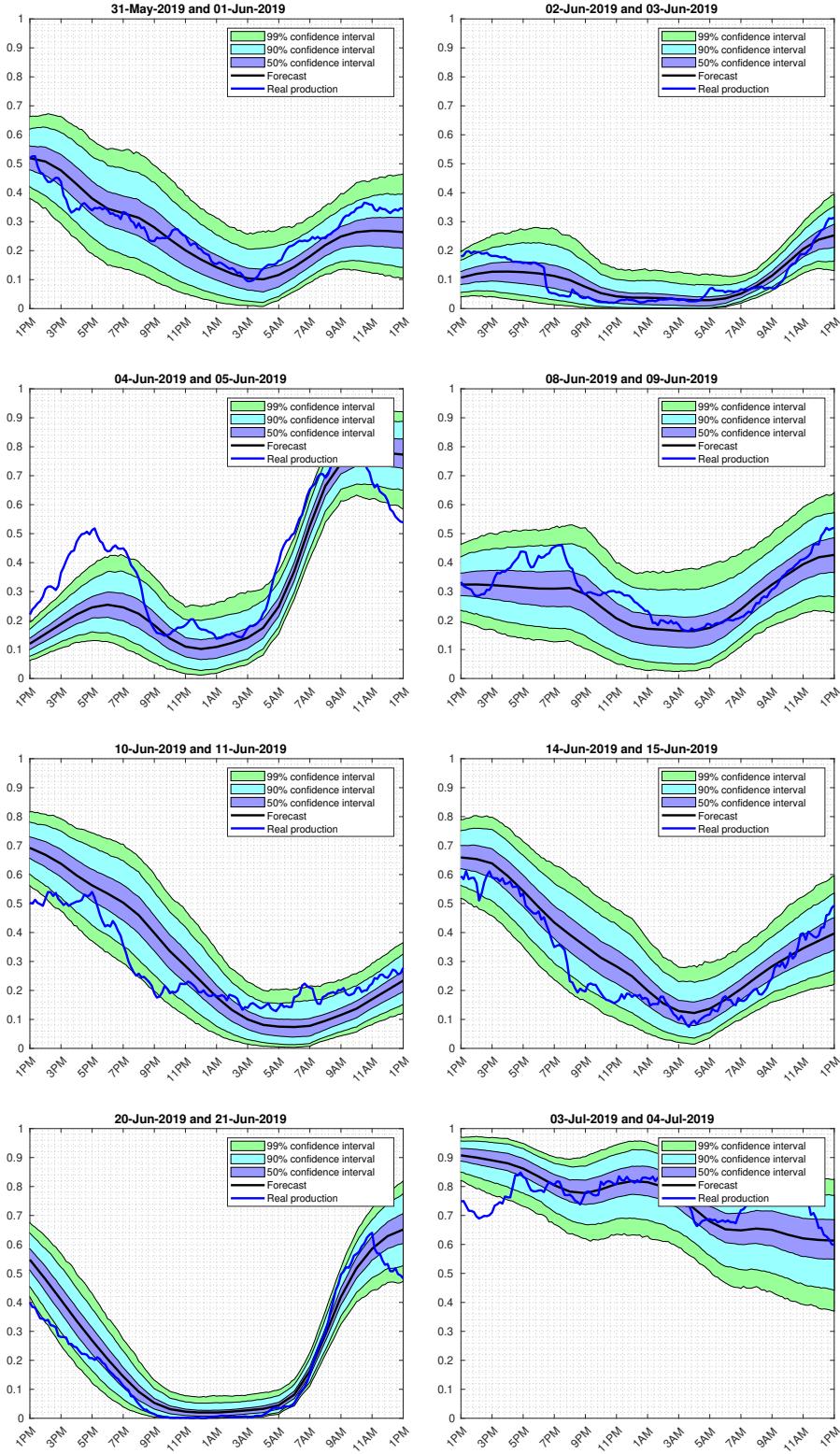


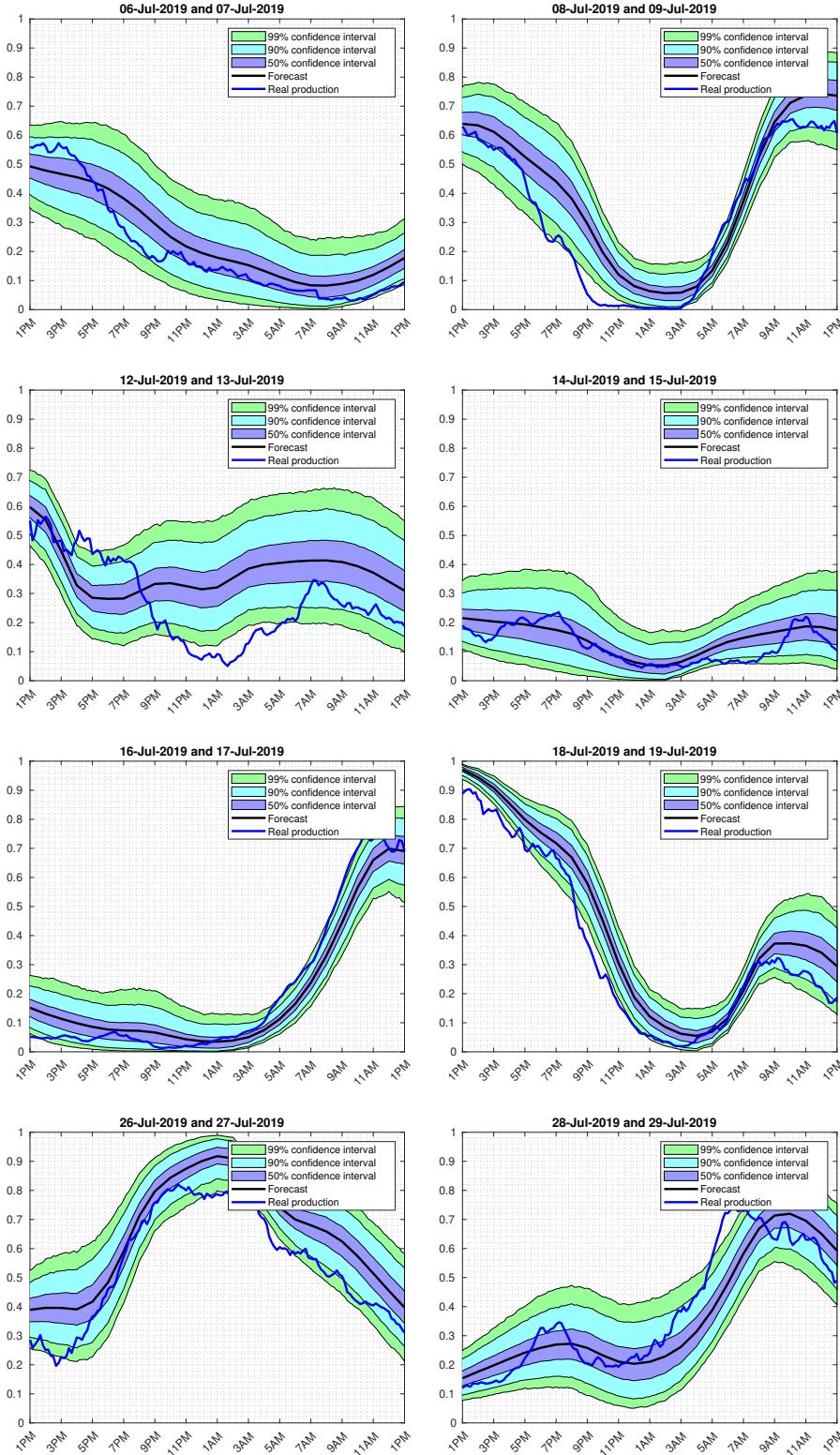


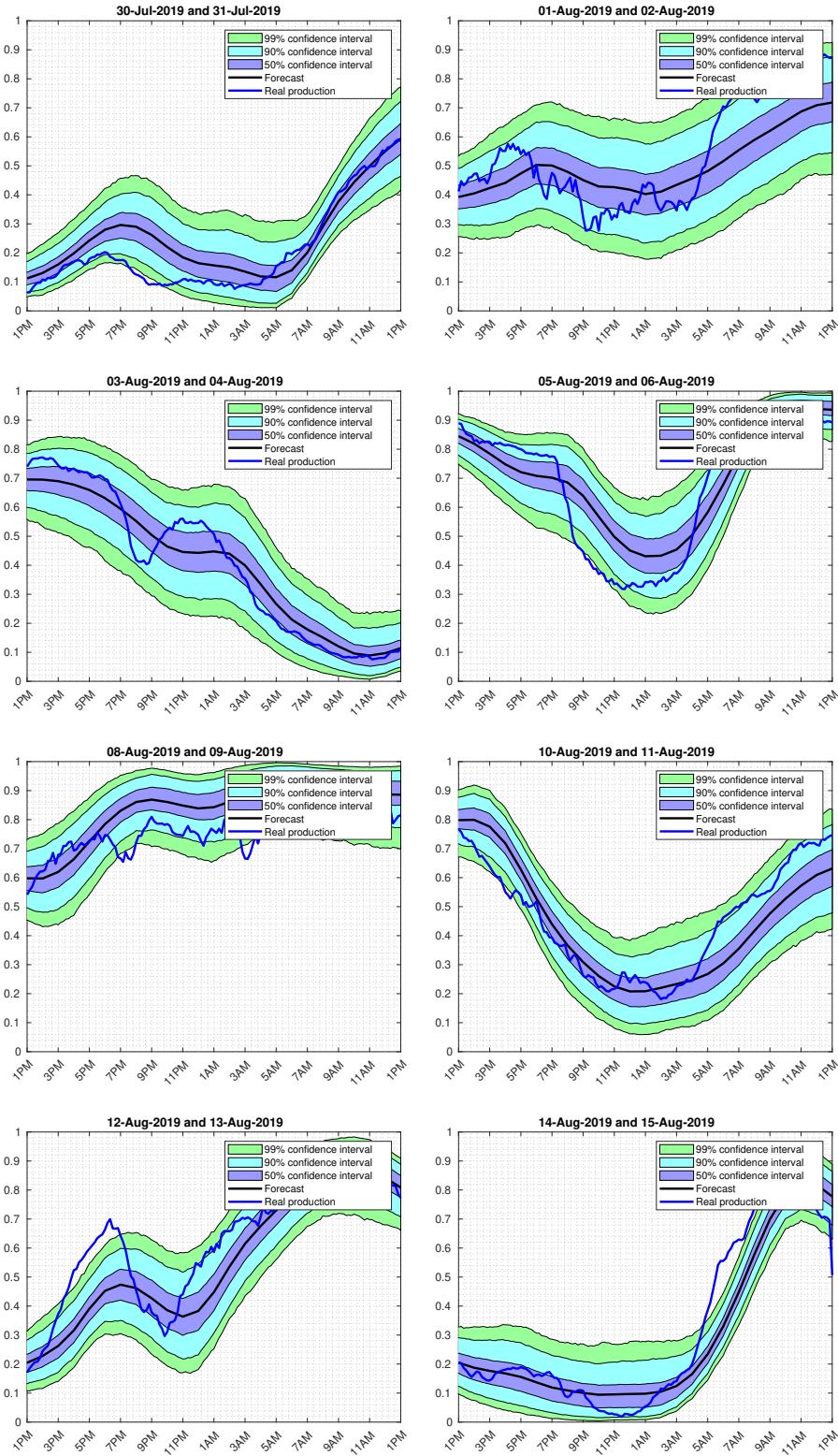
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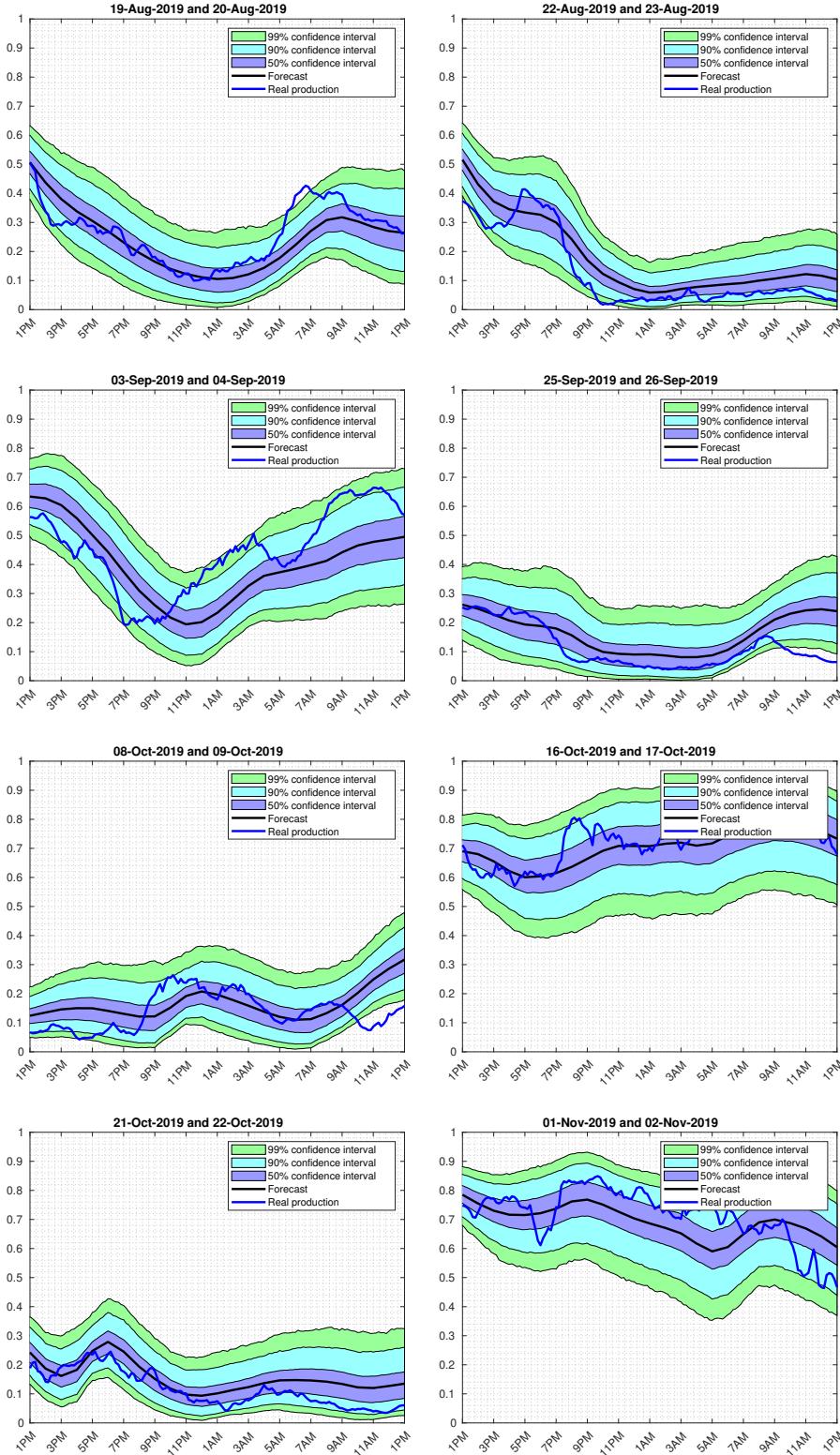


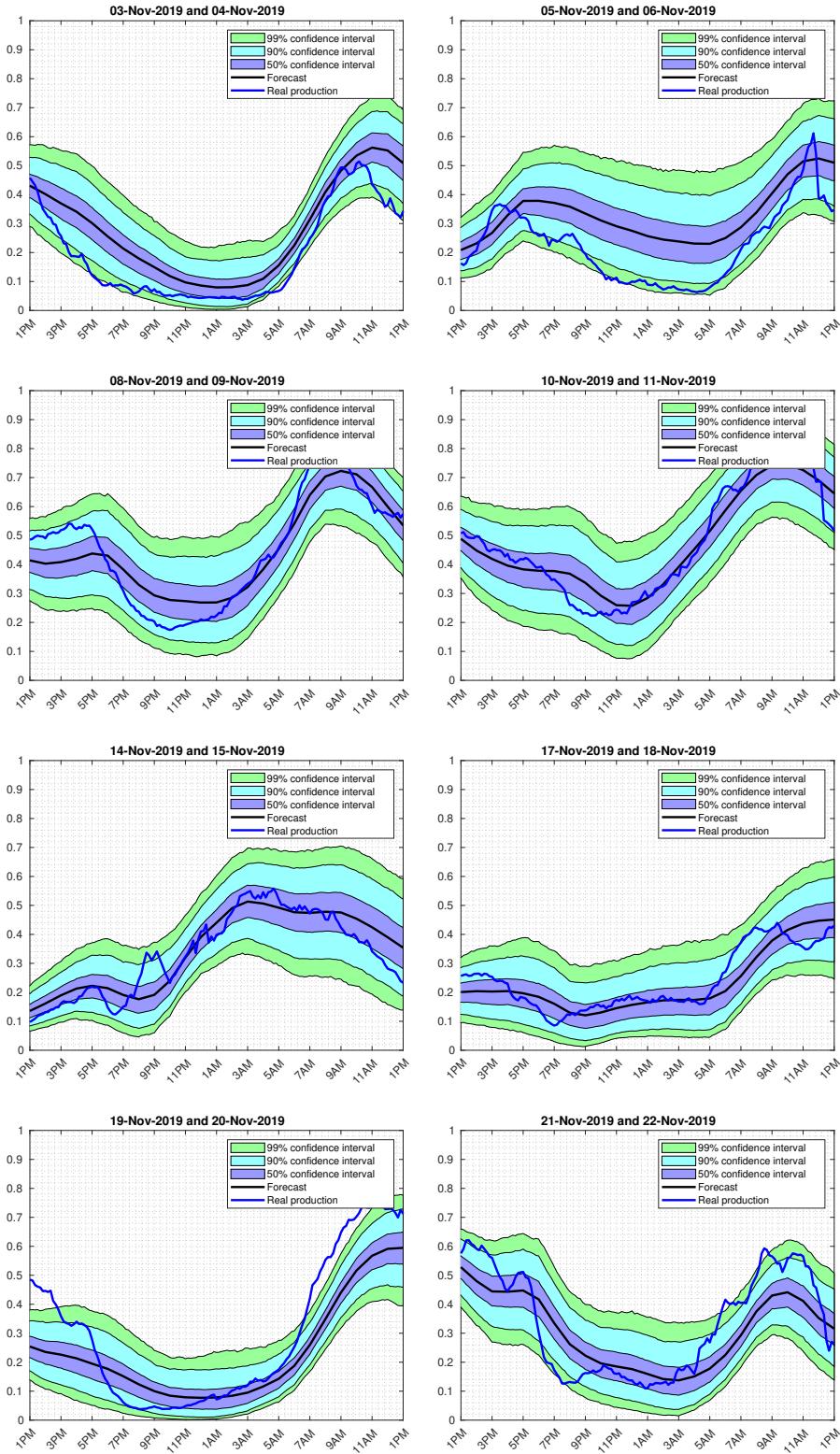


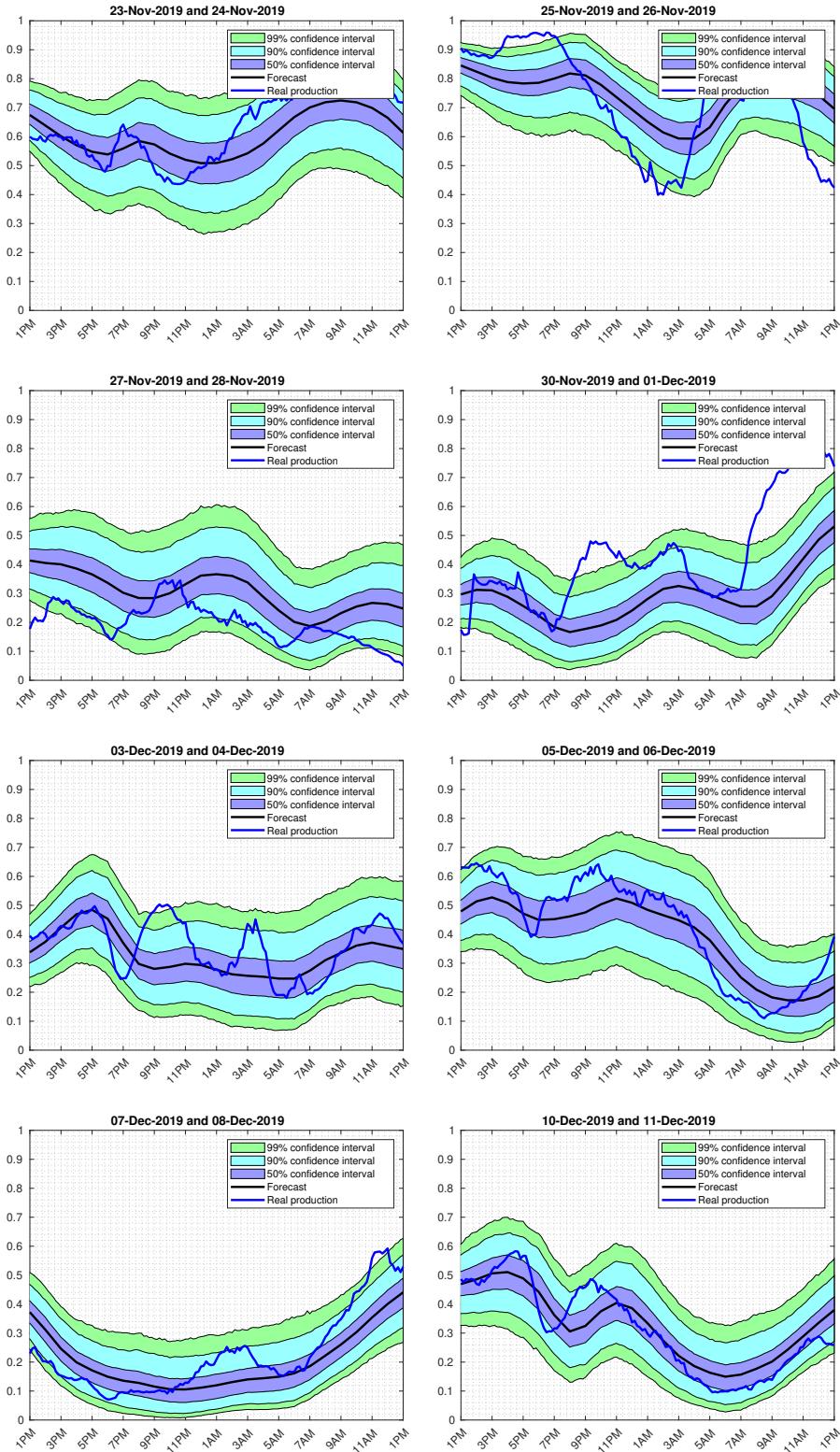


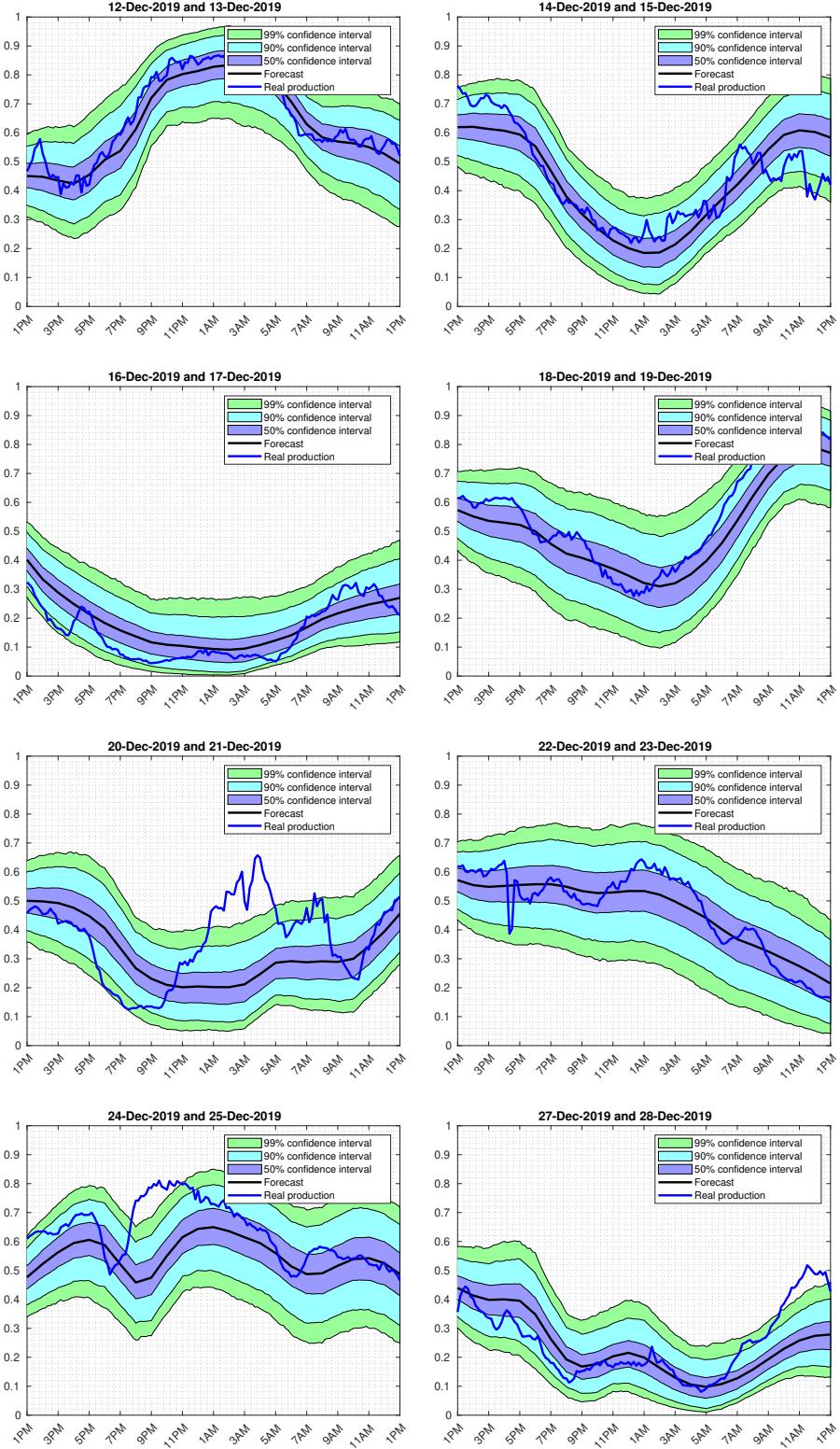


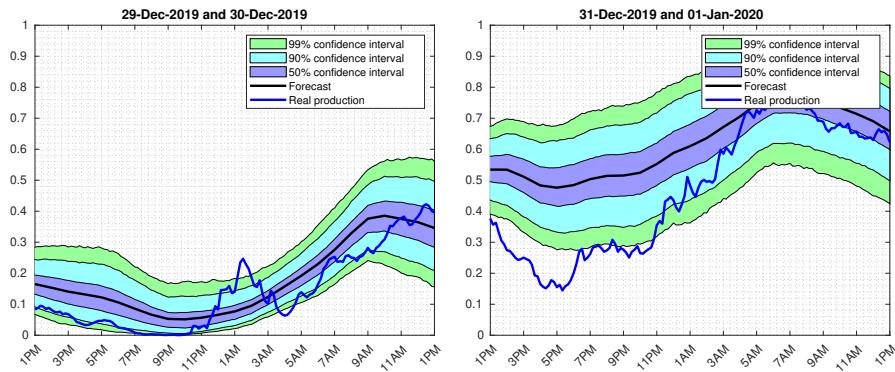




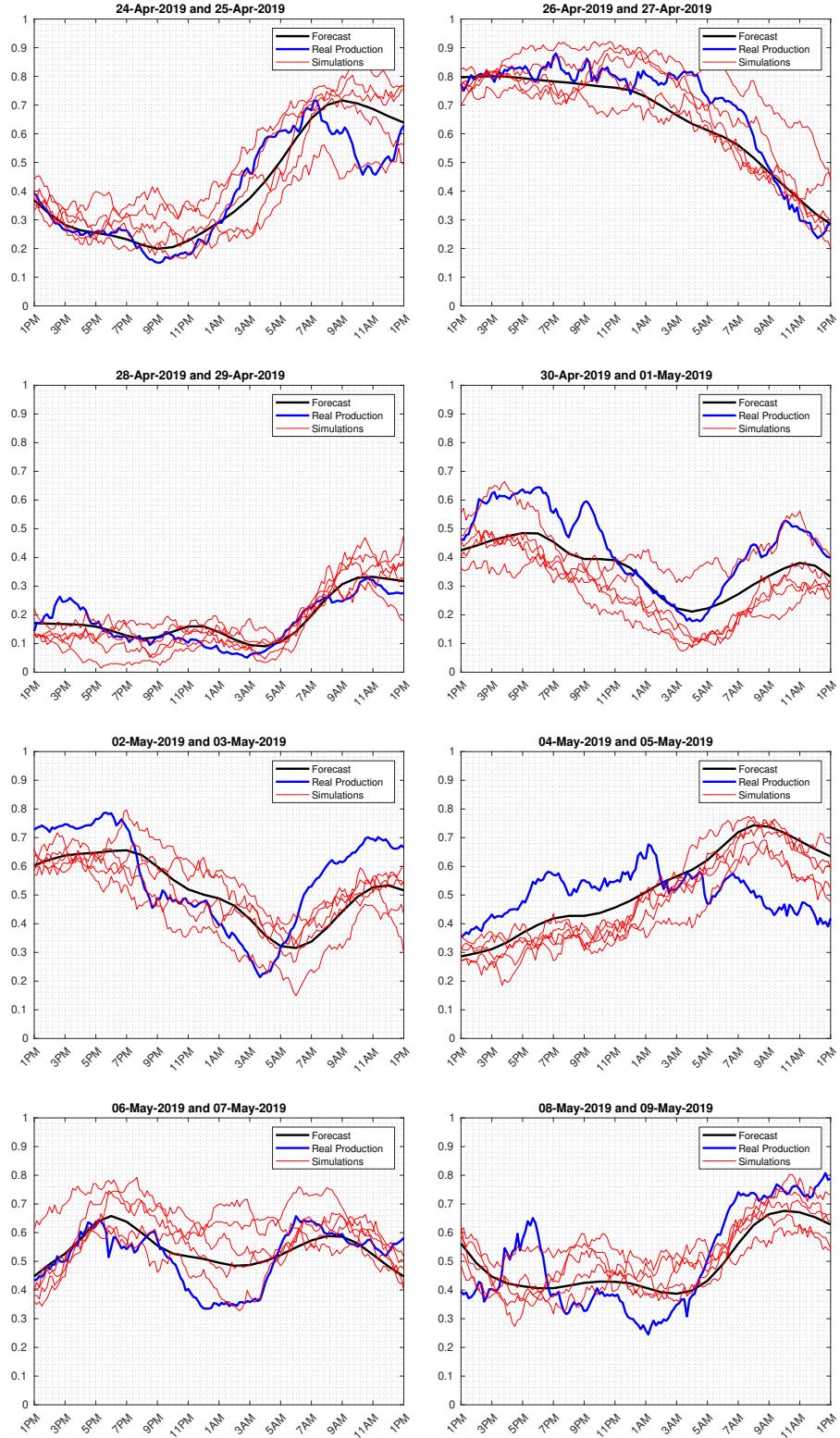


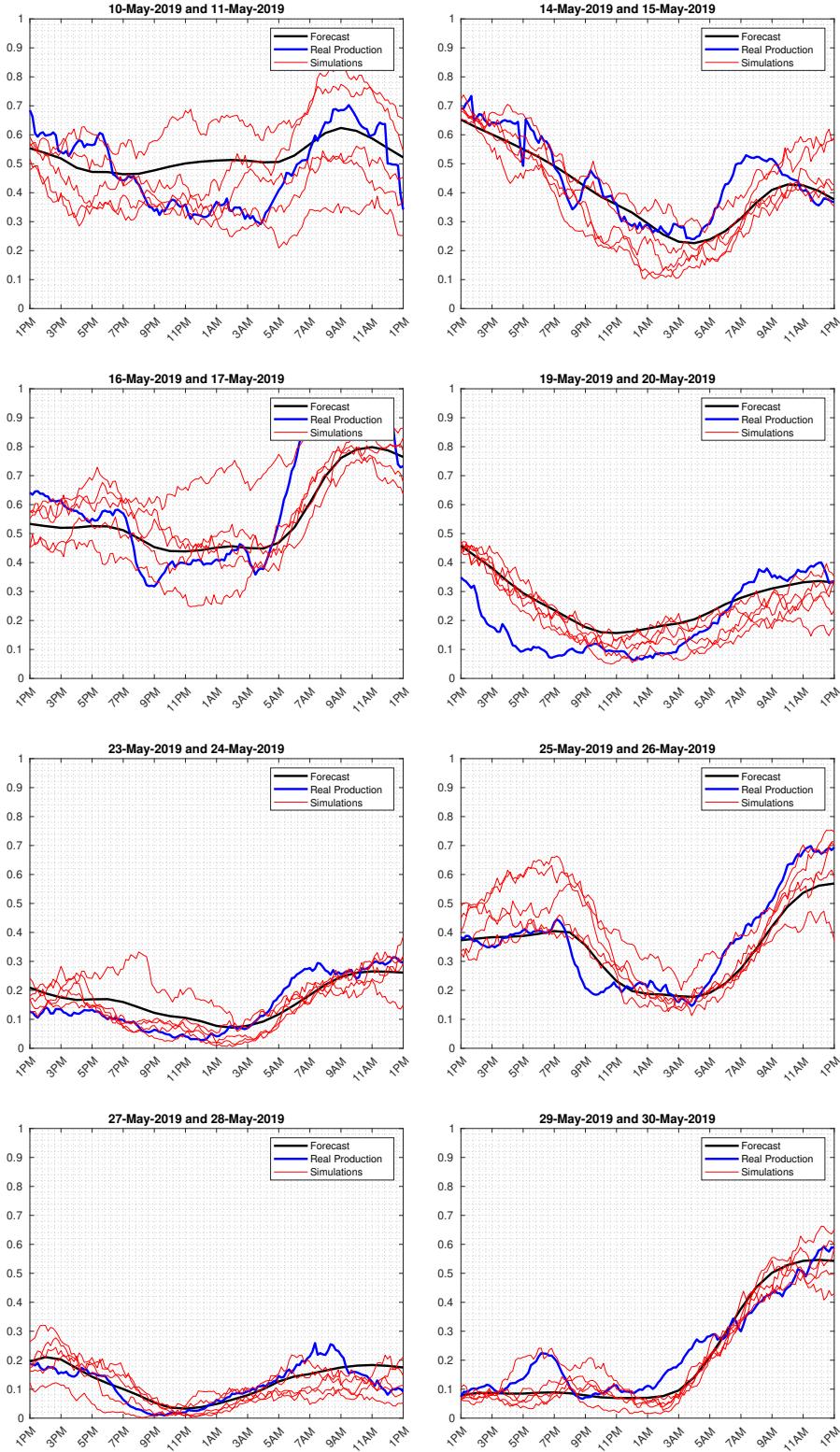


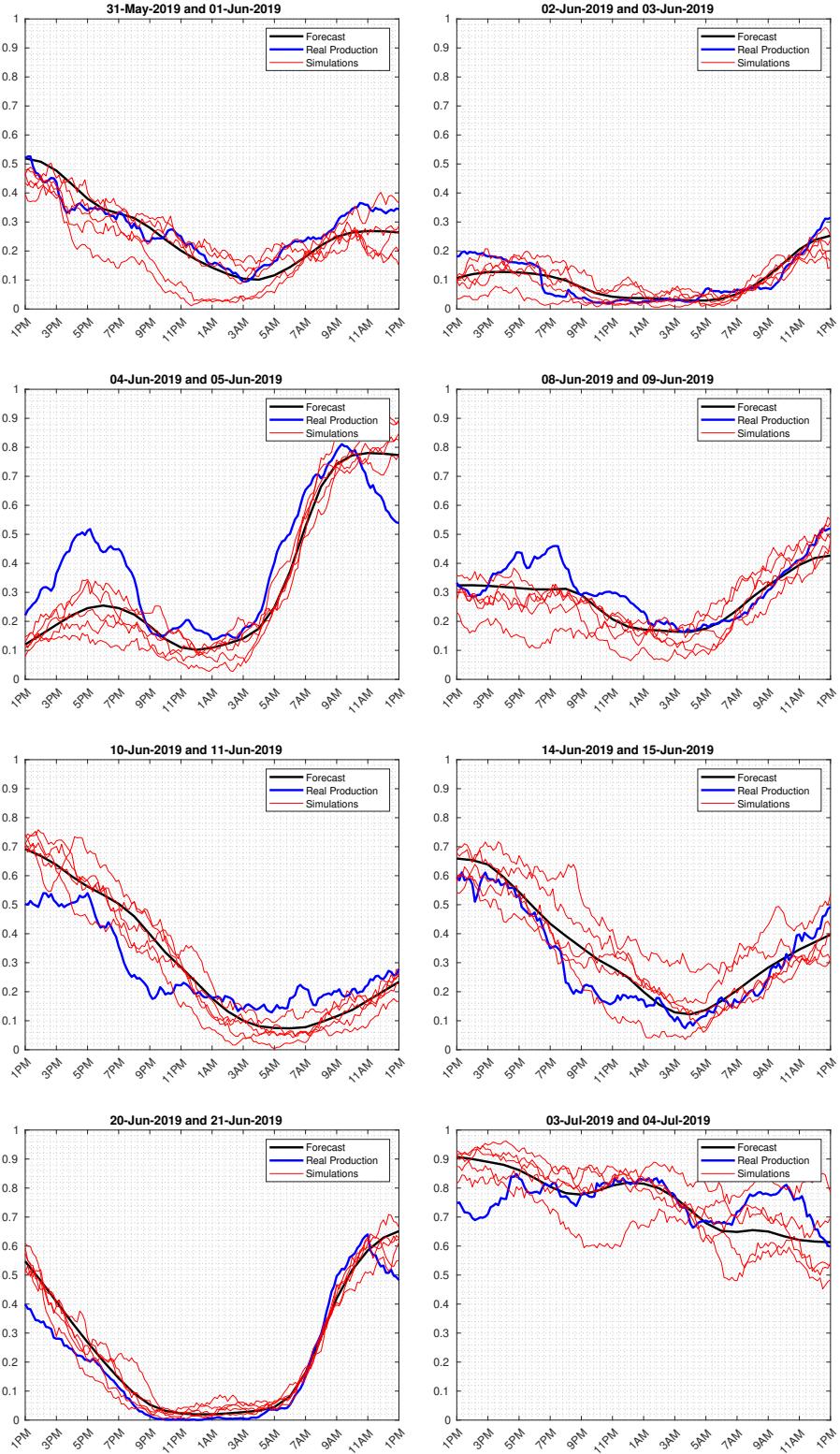


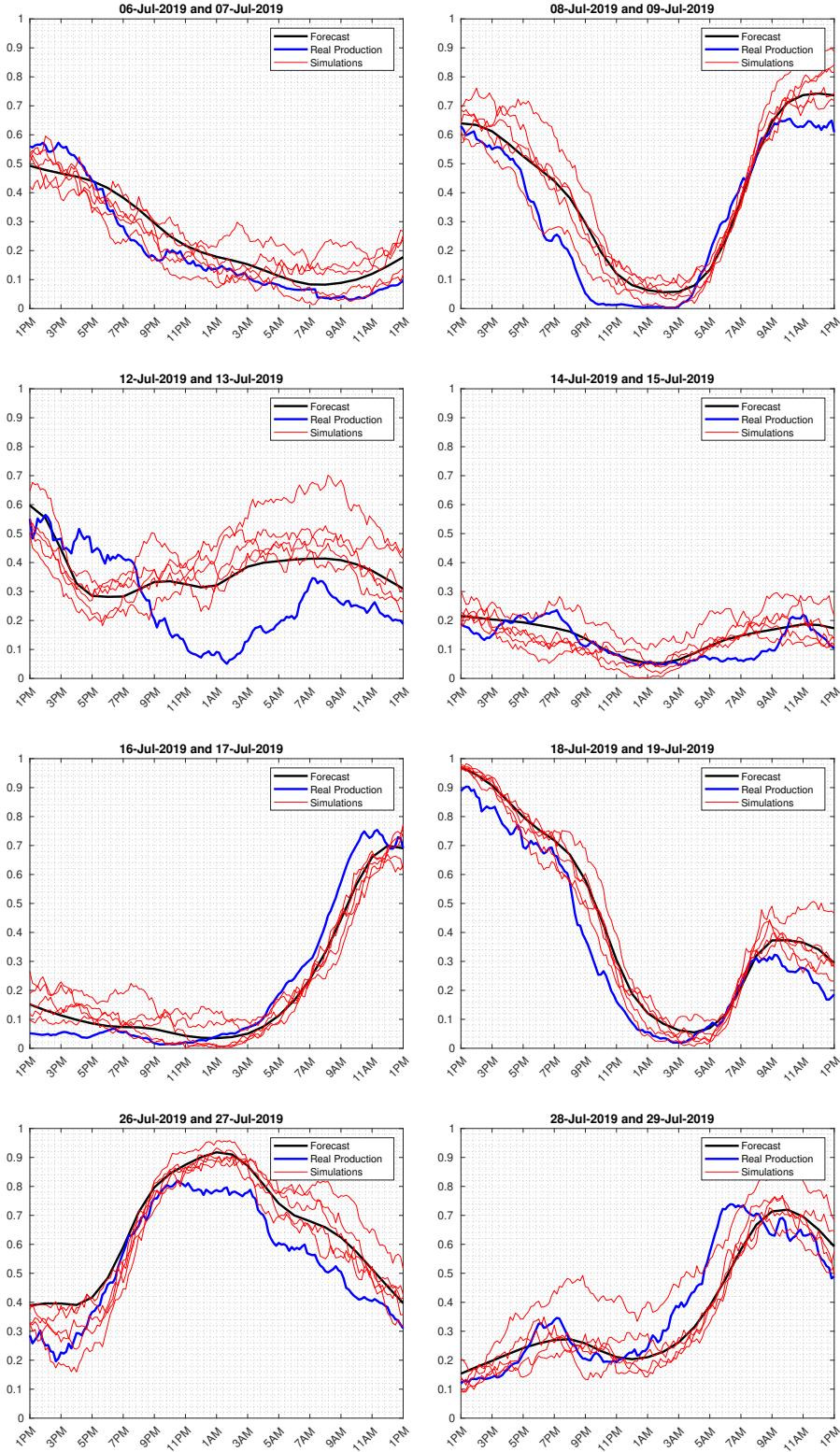


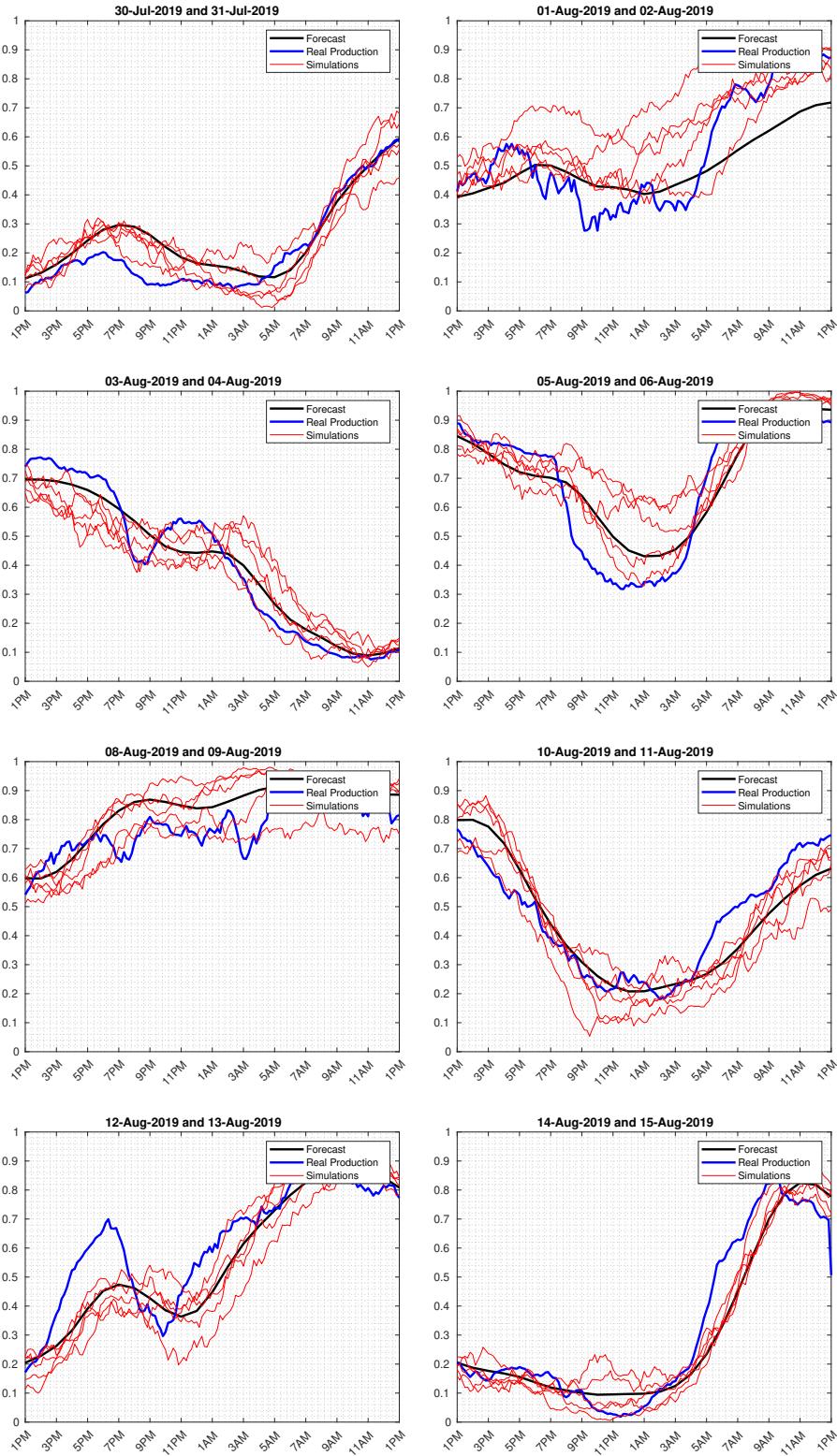
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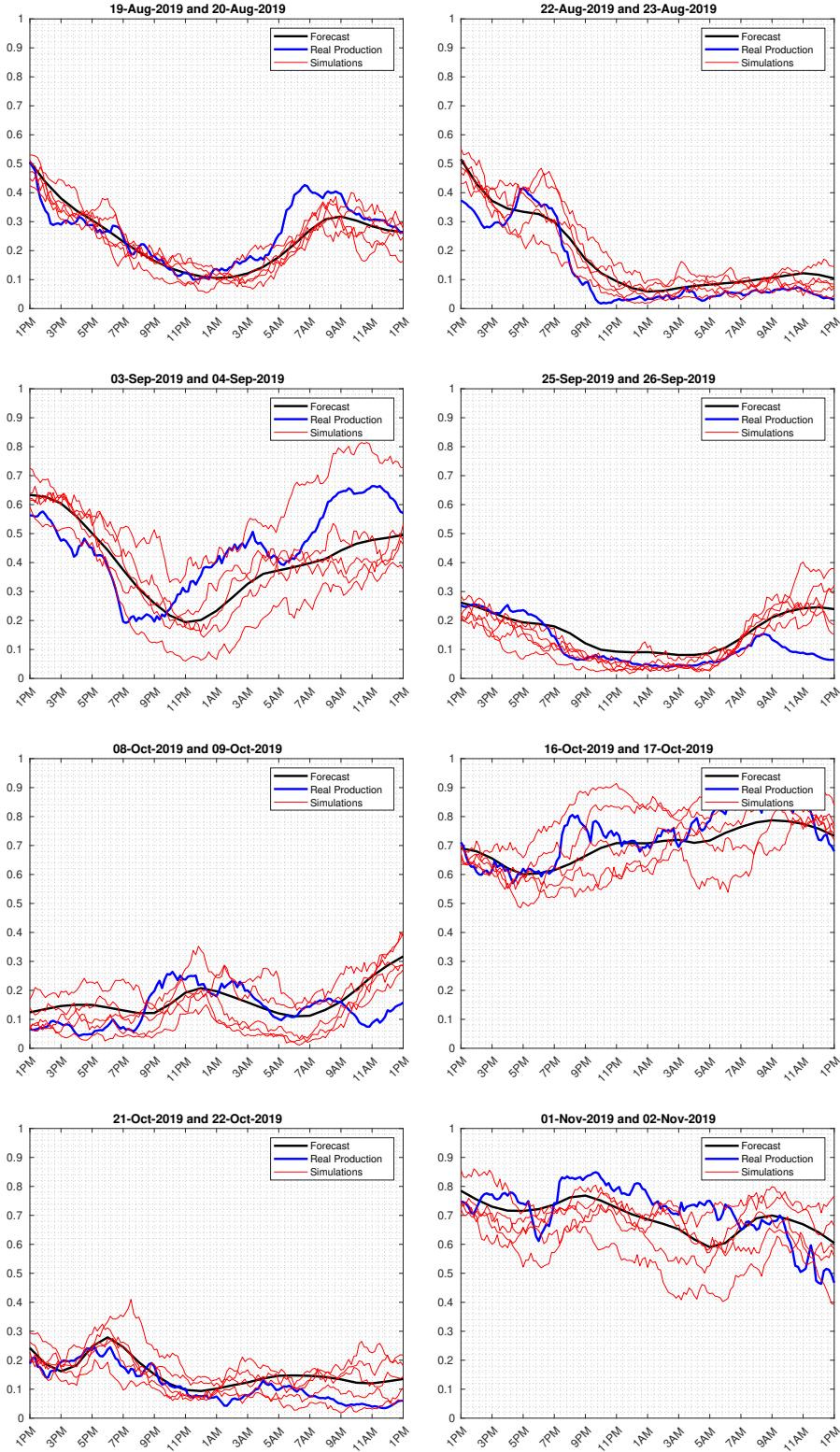


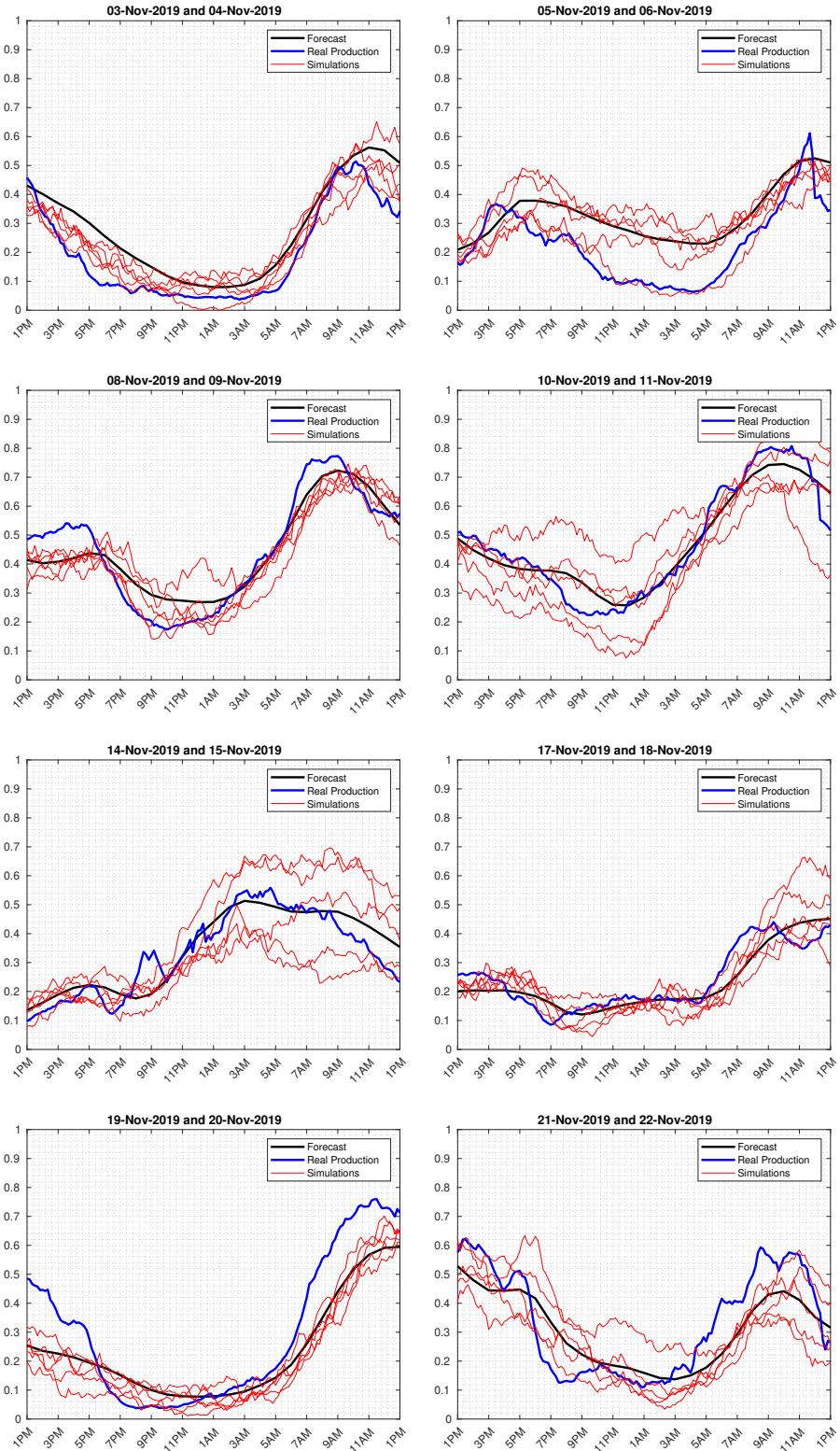


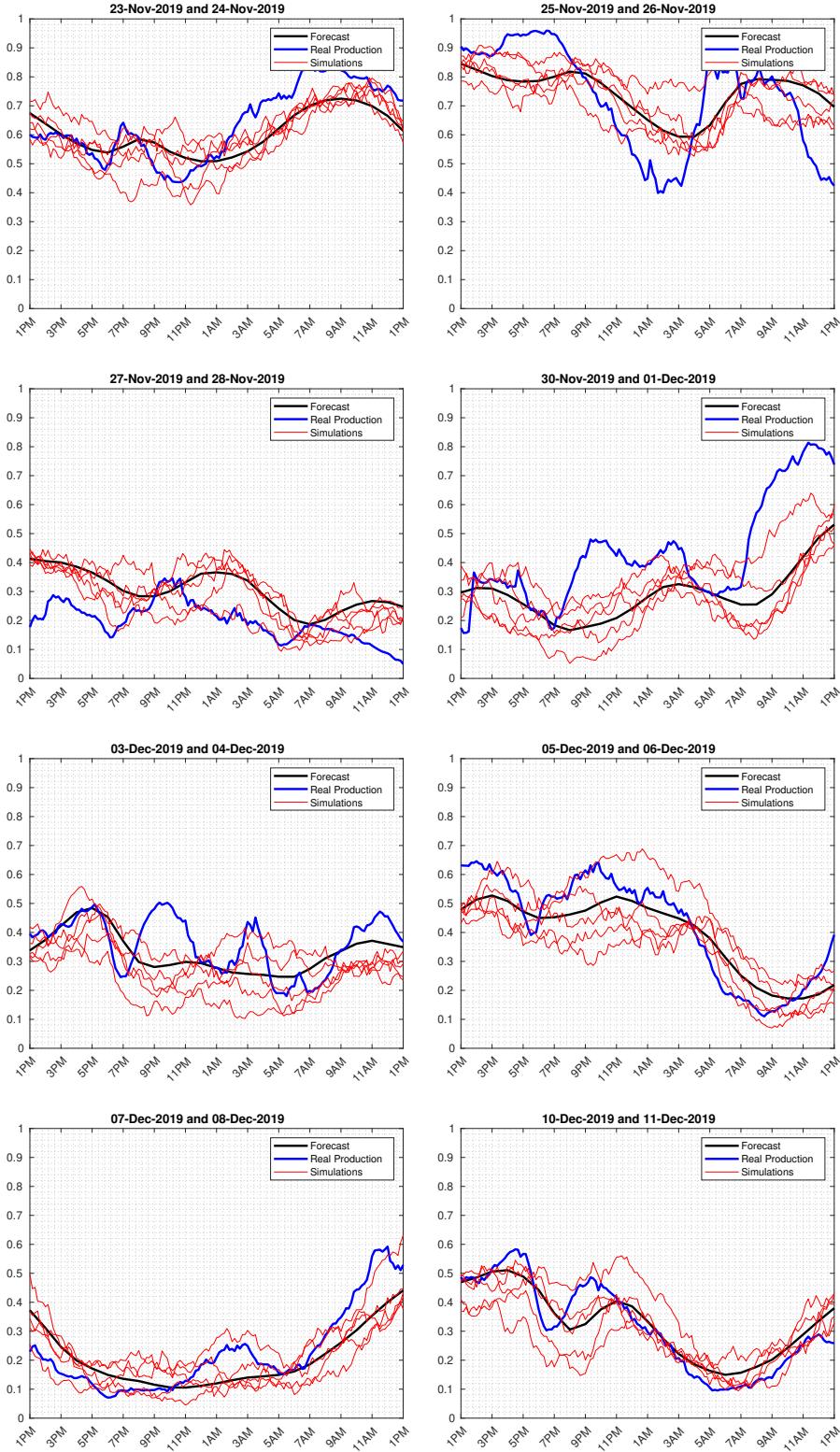


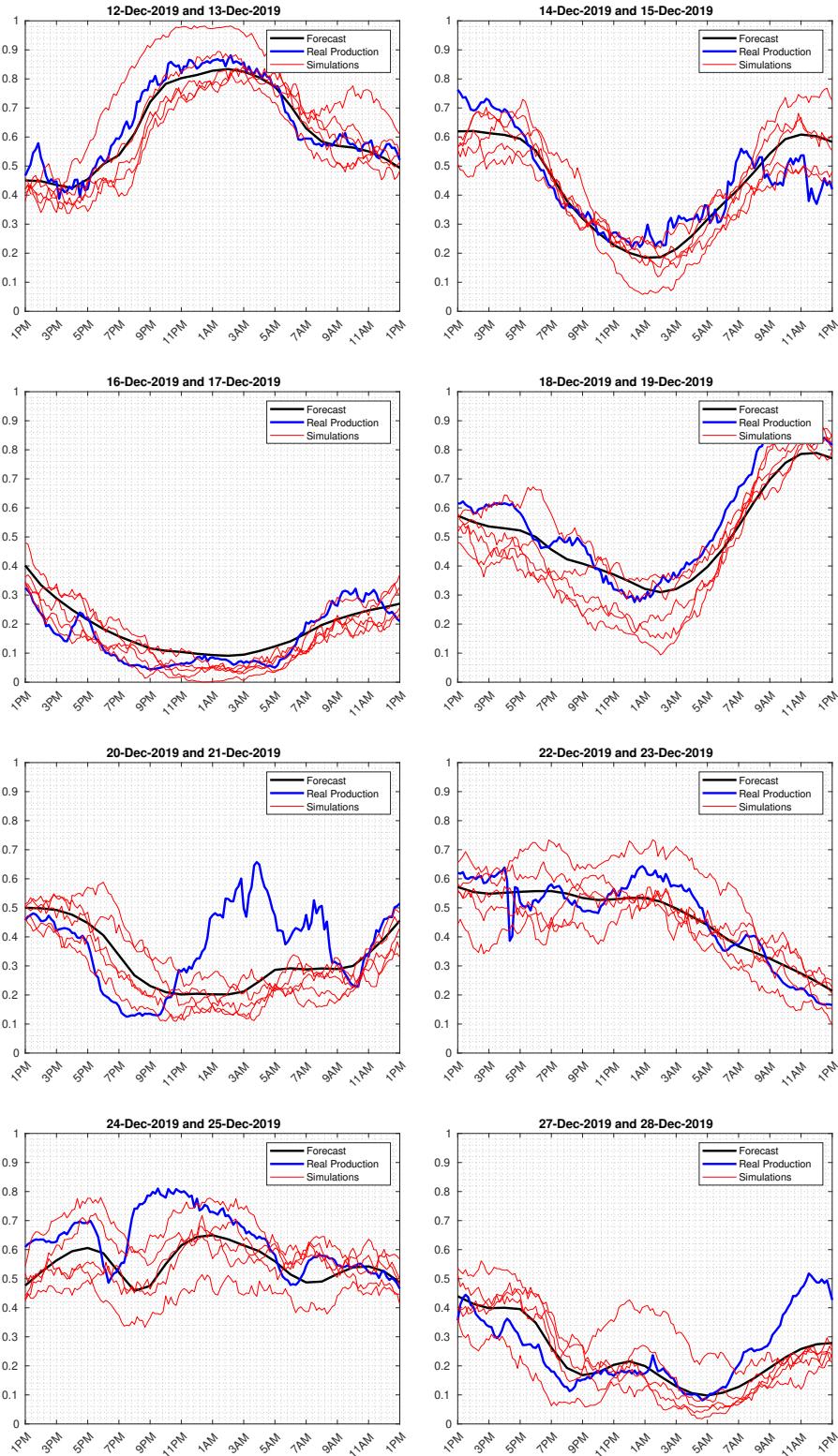


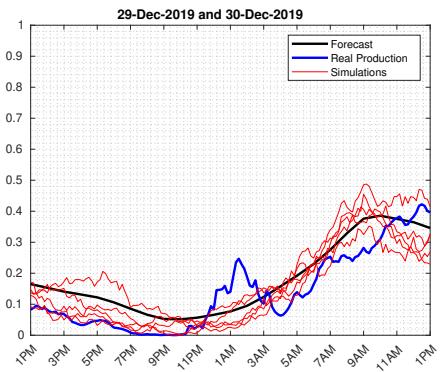












4. Provider A - Probabilistic Bands Simulations over training forecast.

