

SVR+

1. 西班牙数据集

1.1 Privileged Information = Wind_Power_train (t)

1.2 Privileged Information = Wind_Speed_train (t), sin(Wind_Direction_train) (t)

2. 美国数据集

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1. 西班牙数据集

1.1 Privileged Information = Wind_Power_train (t)

train index: [6426, 10427] train_len: 4000 test index: [14389, 15390] test_len: 1000

- 输入特征:

```
1 'wind_speed', 'sin(wd)', 'cos(wd)', 【t期】
2 'wind_speed-1', 'sin(wd)-1', 'cos(wd)-1', 'wind_power-1' 【t-1期】
```

- **Privileged Information:** Wind_Power (t) 【即 Y_train】

- svr+ 参数设置（默认参数）：

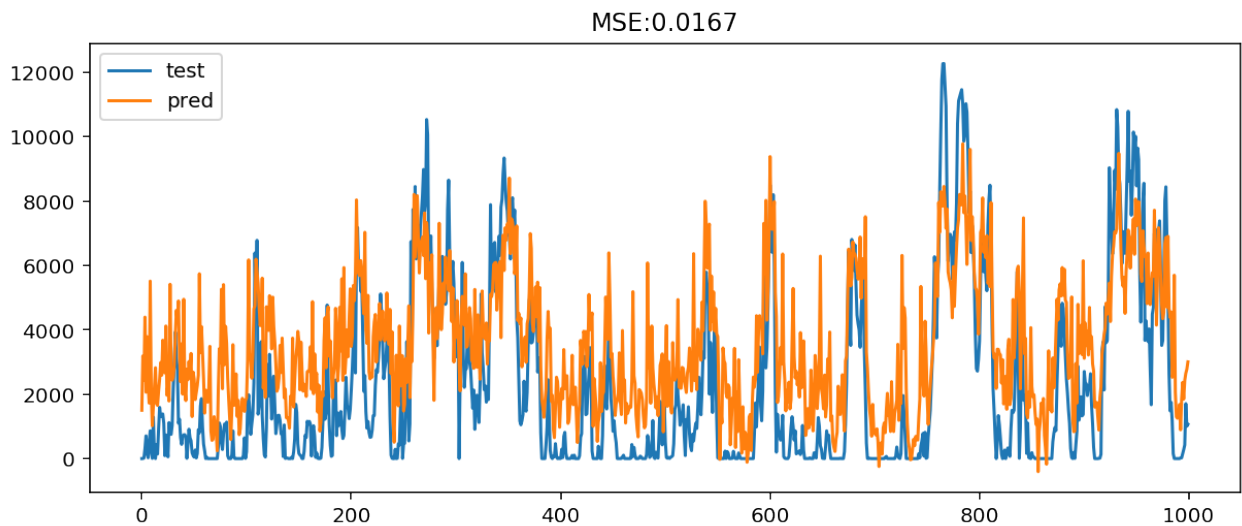
- 【训练时间过长 不易调参；若将训练数据长度降至 2000，测试 mse 为0.03421，非常不理想】

```
1 Parameters = {'C': 10,
2               'gamma_corSpace': 10,
3               'gamma_rbf': 1,
4               'gamma_rbf_corSpace': 10,
5               'epsilon': 0.1,
6               'tol': 0.0001}
```

- 输出: Wind_Power

训练时间: 65 mins

测试 mse: 0.01667742097965347



1.2 Privileged Information = Wind_Speed_train (t), sin(Wind_Direction_train) (t)

train index: [6426, 10427] train_len: 4000 test index: [14389, 15390] test_len: 1000

- 输入特征:

```
1 'wind_speed', 'sin(wd)', 'cos(wd)', 【t期】
2 'wind_speed-1', 'sin(wd)-1', 'cos(wd)-1', 'wind_power-1' 【t-1期】
```

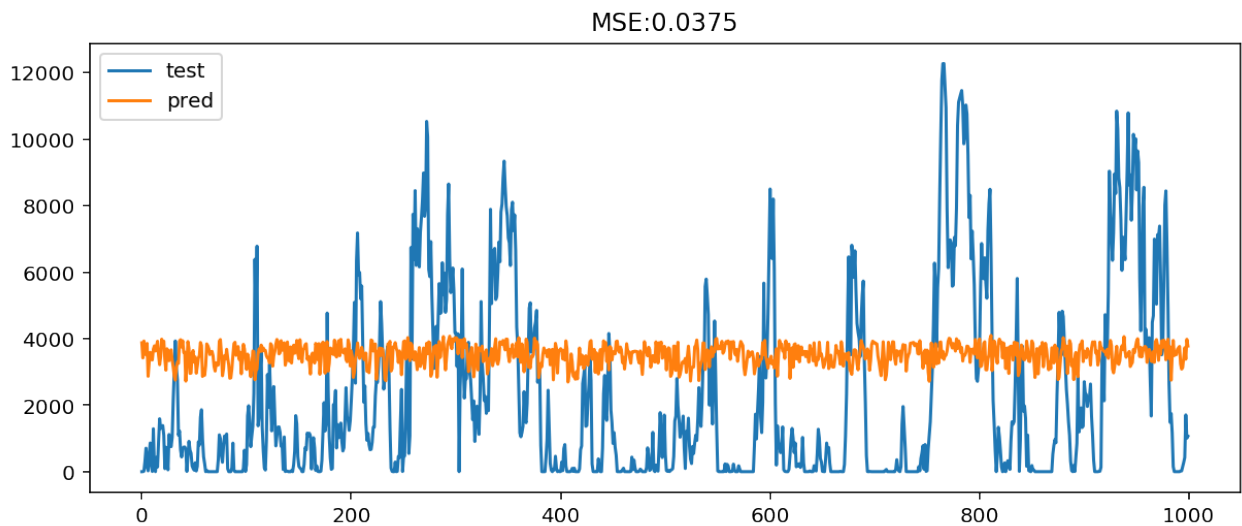
- **Privileged Information:** Wind_Speed_train (t), sin(Wind_Direction_train) (t)
- svr+ 参数设置 (默认参数)

```
1 Parameters = {'C': 10,
2               'gamma_corSpace': 10,
3               'gamma_rbf': 1,
4               'gamma_rbf_corSpace': 10,
5               'epsilon': 0.1,
6               'tol': 0.0001}
```

- 输出: Wind_Power

训练时间: 57 mins

测试 mse: 0.03748050291635869



2. 美国数据集

1.1 Privileged Information = Wind_Power_train (t)

train index: [3001, 7002] train_len: 4000 test index: [2000, 3001] test_len: 1000

- 输入特征:

```
1 'wind_speed', 'sin(wd)', 'cos(wd)', 【t期】
2 'wind_speed-1', 'sin(wd)-1', 'cos(wd)-1', 'wind_power-1' 【t-1期】
```

- **Privileged Information:** Wind_Power (t) 【即 Y_train】

- svr+ 参数设置 (默认参数) :

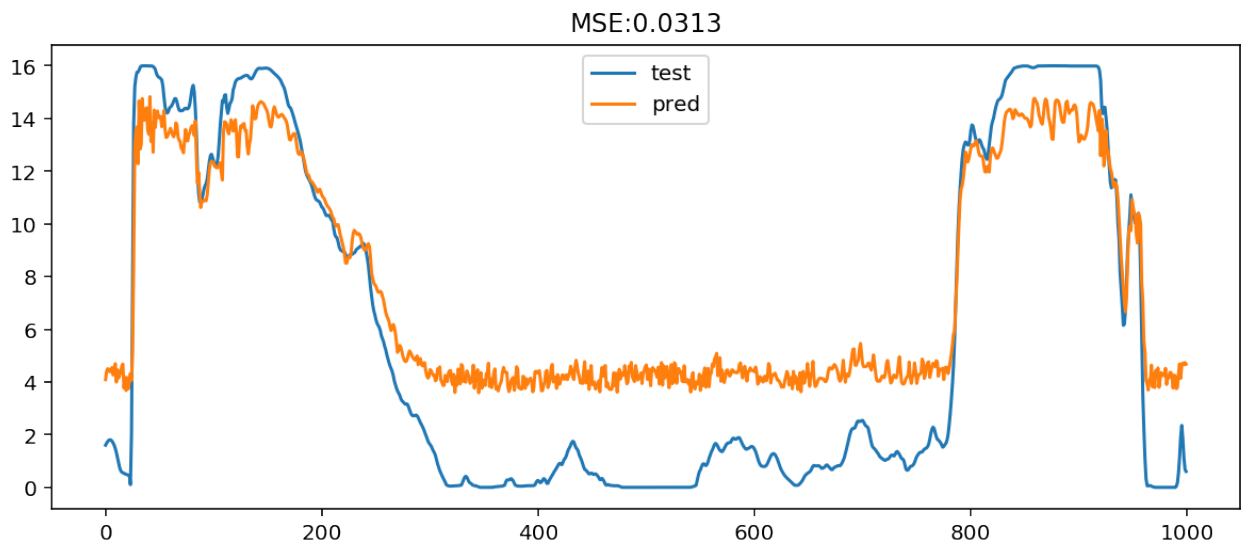
- 【训练时间过长 不易调参；若将训练数据长度降至 2000，测试 mse 为0.03421，非常不理想】

```
1 Parameters = {'C': 10,
2               'gamma_corSpace': 10,
3               'gamma_rbf': 1,
4               'gamma_rbf_corSpace': 10,
5               'epsilon': 0.1,
6               'tol': 0.0001}
```

- 输出: Wind_Power

训练时间: 53 mins

测试 mse: 0.03130679323067965



1.2 Privileged Information = Wind_Speed_train (t), sin(Wind_Direction_train) (t)

train index: [6426, 10427] train_len: 4000 test index: [14389, 15390] test_len: 1000

- 输入特征:

```
1 'wind_speed', 'sin(wd)', 'cos(wd)', 【t期】
2 'wind_speed-1', 'sin(wd)-1', 'cos(wd)-1', 'wind_power-1' 【t-1期】
```

- **Privileged Information:** Wind_Speed_train (t), sin(Wind_Direction_train) (t)
- svr+ 参数设置 (默认参数)

```
1 Parameters = {'C': 10,
2               'gamma_corSpace': 10,
3               'gamma_rbf': 1,
4               'gamma_rbf_corSpace': 10,
5               'epsilon': 0.1,
6               'tol': 0.0001}
```

- 输出: Wind_Power

训练时间: 65 mins

测试 mse: 0.11394138700050119

