```
In [134... import xgboost as xgb
         from sklearn.model selection import train_test_split
         from sklearn.metrics import mean squared error, r2 score
         import numpy as np
         import pandas as pd
         from sklearn.model selection import GridSearchCV
         from sklearn.model selection import RandomizedSearchCV
         from xqboost import XGBRegressor
         import scipy.stats as stats
In [111... df = pd.read excel("./datasets/datasets.xlsx", sheet name="Sheet1")
         features = [
              'Tempmax C', 'Tempmin C', 'windspeedmax', 'windspeedmean',
              'solarradiation', 'uvindex', 'cloudcover', 'humidity', 'precip'
         ]
         X = df[features]
         y wind = df['Wind GWh']
         y solar = df['(Combined) Solar GWh'] # 己合并 Rooftop + Utility 的值
         X train wind, X test wind, y train wind, y test wind = train test split(X, y)
         X train solar, X test solar, y train solar, y test solar = train test split(
         print(np.mean(y train wind), np.mean(y test wind))
         model wind = xgb.XGBRegressor(
             n estimators=200,
             eta=0.31,
             max depth=4,
             random state=42,
             qamma=49,
             reg lambda=1.02,
         model solar = xgb.XGBRegressor(
             n estimators=200,
             eta=0.31,
             max depth=4,
             random state=42
         )
         model wind.fit(X train wind, y train wind)
         model solar.fit(X train solar, y train solar)
         pred wind = model wind.predict(X test wind)
         pred solar = model solar.predict(X test solar)
         pred combined = pred wind + pred solar
         y combined true = y test wind + y test solar
         rmse wind = np.sqrt(mean squared error(y test wind, pred wind))
         r2 wind = r2 score(y test wind, pred wind)
         rmse sloar = np.sqrt(mean squared error(y test solar, pred solar))
         r2 sloar = r2 score(y test solar, pred solar)
```

```
rmse = np.sqrt(mean_squared_error(y_combined_true, pred_combined))
          r2 = r2 score(y combined true, pred combined)
          print(f"RMSE (wind): {rmse wind:.3f}")
          print(f"R2 (wind): {r2 wind:.3f}")
          print(f"RMSE (solar): {rmse sloar:.3f}")
          print(f"R2 (solar): {r2 sloar:.3f}")
          print(f"RMSE (Combined): {rmse:.3f}")
          print(f"R2 (Combined): {r2:.3f}")
        18.601061643835617 18.162297297297297
        RMSE (wind): 3.990
        R^2 (wind): 0.798
        RMSE (solar): 1.022
        R<sup>2</sup> (solar): 0.945
        RMSE (Combined): 4.059
        R^2 (Combined): 0.808
In [109... values = [i/100 \text{ for } i \text{ in } range(1, 101)]
          best rmse = float('inf')
          best r2 = 0
          best value = None
          print(np.mean(y train wind), np.mean(y test wind))
          for value in values:
              print(f"Trying value = {value}")
              model = xgb.XGBRegressor(
                  n estimators=200,
                  eta=value,
                  max depth=4,
                  random state=42
              )
              model.fit(X train solar, y train solar)
              y pred = model.predict(X test solar)
              rmse = np.sqrt(mean_squared_error(y_test_solar, y_pred))
              r2 = r2 score(y test solar, y pred)
              # 如果 rmse 无效则跳过
              if np.isnan(rmse):
                  print(f" Skipping eta = {eta} due to NaN RMSE")
                  continue
              if rmse < best rmse:</pre>
                  best rmse = rmse
                  best r2 = r2
                  best value = value
              print(f"value: {value:.2f}, RMSE: {rmse:.3f}, R²: {r2:.3f}")
          print(f"\nBest value = \{best value:.2f\}, RMSE = \{best rmse:.3f\}, R^2 = \{best rmse:.3f\}, R^2 = \{best rmse:.3f\}
```

```
18.601061643835617 18.162297297297297
Trying value = 0.01
value: 0.01, RMSE: 1.159, R<sup>2</sup>: 0.929
Trying value = 0.02
value: 0.02, RMSE: 1.010, R<sup>2</sup>: 0.946
Trying value = 0.03
value: 0.03, RMSE: 1.003, R<sup>2</sup>: 0.947
Trying value = 0.04
value: 0.04, RMSE: 1.007, R<sup>2</sup>: 0.946
Trying value = 0.05
value: 0.05, RMSE: 1.021, R<sup>2</sup>: 0.945
Trying value = 0.06
value: 0.06, RMSE: 1.022, R<sup>2</sup>: 0.945
Trying value = 0.07
value: 0.07, RMSE: 1.020, R<sup>2</sup>: 0.945
Trying value = 0.08
value: 0.08, RMSE: 1.037, R<sup>2</sup>: 0.943
Trying value = 0.09
value: 0.09, RMSE: 1.052, R<sup>2</sup>: 0.941
Trying value = 0.1
value: 0.10, RMSE: 1.034, R<sup>2</sup>: 0.943
Trying value = 0.11
value: 0.11, RMSE: 1.006, R<sup>2</sup>: 0.946
Trying value = 0.12
value: 0.12, RMSE: 1.039, R<sup>2</sup>: 0.943
Trying value = 0.13
value: 0.13, RMSE: 1.015, R<sup>2</sup>: 0.945
Trying value = 0.14
value: 0.14, RMSE: 1.058, R<sup>2</sup>: 0.941
Trying value = 0.15
value: 0.15, RMSE: 1.022, R<sup>2</sup>: 0.945
Trying value = 0.16
value: 0.16, RMSE: 1.033, R<sup>2</sup>: 0.943
Trying value = 0.17
value: 0.17, RMSE: 1.040, R<sup>2</sup>: 0.943
Trying value = 0.18
value: 0.18, RMSE: 1.013, R<sup>2</sup>: 0.945
Trying value = 0.19
value: 0.19, RMSE: 1.007, R<sup>2</sup>: 0.946
Trying value = 0.2
value: 0.20, RMSE: 1.044, R<sup>2</sup>: 0.942
Trying value = 0.21
value: 0.21, RMSE: 1.042, R<sup>2</sup>: 0.942
Trying value = 0.22
value: 0.22, RMSE: 1.029, R<sup>2</sup>: 0.944
Trying value = 0.23
value: 0.23, RMSE: 1.064, R<sup>2</sup>: 0.940
Trying value = 0.24
value: 0.24, RMSE: 1.075, R<sup>2</sup>: 0.939
Trying value = 0.25
value: 0.25, RMSE: 1.031, R<sup>2</sup>: 0.944
Trying value = 0.26
value: 0.26, RMSE: 1.038, R<sup>2</sup>: 0.943
Trying value = 0.27
value: 0.27, RMSE: 1.012, R<sup>2</sup>: 0.946
Trying value = 0.28
```

```
value: 0.28, RMSE: 1.047, R<sup>2</sup>: 0.942
Trying value = 0.29
value: 0.29, RMSE: 1.055, R<sup>2</sup>: 0.941
Trying value = 0.3
value: 0.30, RMSE: 1.093, R<sup>2</sup>: 0.937
Trying value = 0.31
value: 0.31, RMSE: 1.022, R<sup>2</sup>: 0.945
Trying value = 0.32
value: 0.32, RMSE: 1.059, R<sup>2</sup>: 0.940
Trying value = 0.33
value: 0.33, RMSE: 1.145, R<sup>2</sup>: 0.930
Trying value = 0.34
value: 0.34, RMSE: 1.063, R<sup>2</sup>: 0.940
Trying value = 0.35
value: 0.35, RMSE: 1.096, R<sup>2</sup>: 0.936
Trying value = 0.36
value: 0.36, RMSE: 1.031, R<sup>2</sup>: 0.944
Trying value = 0.37
value: 0.37, RMSE: 1.091, R<sup>2</sup>: 0.937
Trying value = 0.38
value: 0.38, RMSE: 1.033, R<sup>2</sup>: 0.943
Trying value = 0.39
value: 0.39, RMSE: 1.078, R<sup>2</sup>: 0.938
Trying value = 0.4
value: 0.40, RMSE: 1.061, R<sup>2</sup>: 0.940
Trying value = 0.41
value: 0.41, RMSE: 1.023, R<sup>2</sup>: 0.944
Trying value = 0.42
value: 0.42, RMSE: 1.123, R<sup>2</sup>: 0.933
Trying value = 0.43
value: 0.43, RMSE: 1.143, R<sup>2</sup>: 0.931
Trying value = 0.44
value: 0.44, RMSE: 1.109, R<sup>2</sup>: 0.935
Trying value = 0.45
value: 0.45, RMSE: 1.130, R<sup>2</sup>: 0.932
Trying value = 0.46
value: 0.46, RMSE: 1.113, R<sup>2</sup>: 0.934
Trying value = 0.47
value: 0.47, RMSE: 1.106, R<sup>2</sup>: 0.935
Trying value = 0.48
value: 0.48, RMSE: 1.057, R<sup>2</sup>: 0.941
Trying value = 0.49
value: 0.49, RMSE: 1.059, R<sup>2</sup>: 0.940
Trying value = 0.5
value: 0.50, RMSE: 1.112, R<sup>2</sup>: 0.934
Trying value = 0.51
value: 0.51, RMSE: 1.047, R<sup>2</sup>: 0.942
Trying value = 0.52
value: 0.52, RMSE: 1.083, R<sup>2</sup>: 0.938
Trying value = 0.53
value: 0.53, RMSE: 1.125, R<sup>2</sup>: 0.933
Trying value = 0.54
value: 0.54, RMSE: 1.184, R<sup>2</sup>: 0.926
Trying value = 0.55
value: 0.55, RMSE: 1.121, R<sup>2</sup>: 0.933
Trying value = 0.56
```

```
value: 0.56, RMSE: 1.067, R<sup>2</sup>: 0.940
Trying value = 0.57
value: 0.57, RMSE: 1.103, R<sup>2</sup>: 0.935
Trying value = 0.58
value: 0.58, RMSE: 1.176, R<sup>2</sup>: 0.926
Trying value = 0.59
value: 0.59, RMSE: 1.160, R<sup>2</sup>: 0.929
Trying value = 0.6
value: 0.60, RMSE: 1.151, R<sup>2</sup>: 0.930
Trying value = 0.61
value: 0.61, RMSE: 1.238, R<sup>2</sup>: 0.919
Trying value = 0.62
value: 0.62, RMSE: 1.139, R<sup>2</sup>: 0.931
Trying value = 0.63
value: 0.63, RMSE: 1.057, R<sup>2</sup>: 0.941
Trying value = 0.64
value: 0.64, RMSE: 1.060, R<sup>2</sup>: 0.940
Trying value = 0.65
value: 0.65, RMSE: 1.004, R<sup>2</sup>: 0.946
Trying value = 0.66
value: 0.66, RMSE: 1.068, R<sup>2</sup>: 0.939
Trying value = 0.67
value: 0.67, RMSE: 1.074, R<sup>2</sup>: 0.939
Trying value = 0.68
value: 0.68, RMSE: 1.049, R<sup>2</sup>: 0.942
Trying value = 0.69
value: 0.69, RMSE: 1.092, R<sup>2</sup>: 0.937
Trying value = 0.7
value: 0.70, RMSE: 1.042, R<sup>2</sup>: 0.942
Trying value = 0.71
value: 0.71, RMSE: 1.059, R<sup>2</sup>: 0.940
Trying value = 0.72
value: 0.72, RMSE: 1.075, R<sup>2</sup>: 0.939
Trying value = 0.73
value: 0.73, RMSE: 0.983, R<sup>2</sup>: 0.949
Trying value = 0.74
value: 0.74, RMSE: 1.169, R<sup>2</sup>: 0.927
Trying value = 0.75
value: 0.75, RMSE: 1.169, R<sup>2</sup>: 0.927
Trying value = 0.76
value: 0.76, RMSE: 1.149, R<sup>2</sup>: 0.930
Trying value = 0.77
value: 0.77, RMSE: 1.288, R<sup>2</sup>: 0.912
Trying value = 0.78
value: 0.78, RMSE: 1.286, R<sup>2</sup>: 0.912
Trying value = 0.79
value: 0.79, RMSE: 1.278, R<sup>2</sup>: 0.913
Trying value = 0.8
value: 0.80, RMSE: 1.174, R<sup>2</sup>: 0.927
Trying value = 0.81
value: 0.81, RMSE: 1.174, R<sup>2</sup>: 0.927
Trying value = 0.82
value: 0.82, RMSE: 1.240, R<sup>2</sup>: 0.918
Trying value = 0.83
value: 0.83, RMSE: 1.173, R<sup>2</sup>: 0.927
Trying value = 0.84
```

```
value: 0.86, RMSE: 1.345, R<sup>2</sup>: 0.904
         Trying value = 0.87
         value: 0.87, RMSE: 1.442, R<sup>2</sup>: 0.890
         Trying value = 0.88
         value: 0.88, RMSE: 1.231, R<sup>2</sup>: 0.920
         Trying value = 0.89
         value: 0.89, RMSE: 1.248, R<sup>2</sup>: 0.917
         Trying value = 0.9
         value: 0.90, RMSE: 1.351, R<sup>2</sup>: 0.903
         Trying value = 0.91
         value: 0.91, RMSE: 1.314, R<sup>2</sup>: 0.908
         Trying value = 0.92
         value: 0.92, RMSE: 1.416, R<sup>2</sup>: 0.894
         Trying value = 0.93
         value: 0.93, RMSE: 1.321, R<sup>2</sup>: 0.907
         Trying value = 0.94
         value: 0.94, RMSE: 1.363, R<sup>2</sup>: 0.901
         Trying value = 0.95
         value: 0.95, RMSE: 1.415, R<sup>2</sup>: 0.894
         Trying value = 0.96
         value: 0.96, RMSE: 1.303, R<sup>2</sup>: 0.910
         Trying value = 0.97
         value: 0.97, RMSE: 1.224, R<sup>2</sup>: 0.920
         Trying value = 0.98
         value: 0.98, RMSE: 1.396, R<sup>2</sup>: 0.897
         Trying value = 0.99
         value: 0.99, RMSE: 1.245, R<sup>2</sup>: 0.918
         Trying value = 1.0
         value: 1.00, RMSE: 1.258, R<sup>2</sup>: 0.916
         Best value = 0.73, RMSE = 0.983, R^2 = 0.949
In [136... # Features and target
          features = [
               'Tempmax C', 'Tempmin C', 'windspeedmax', 'windspeedmean',
               'solarradiation', 'uvindex', 'cloudcover', 'humidity', 'precip'
          1
          X = df[features]
          y wind = df['Wind GWh']
          y solar = df['(Combined) Solar GWh']
          # Split data once to ensure alignment across targets
          X train, X test, y train wind, y test wind, y train solar, y test solar = tr
               X, y wind, y solar, test size=0.2, random state=42
          # Define models for wind and solar
          model wind = xgb.XGBRegressor(
               n estimators=200,
               eta=0.31,
               max depth=4,
               gamma=49,
```

value: 0.84, RMSE: 1.334, R²: 0.905

value: 0.85, RMSE: 1.325, R²: 0.907

Trying value = 0.85

Trying value = 0.86

```
random state=42
         model solar = xgb.XGBRegressor(
             n estimators=200,
             eta=0.31,
             max depth=4,
             random state=42
         # Train the models
         model wind.fit(X train, y train wind)
         model solar.fit(X train, y train solar)
         # Make predictions
         pred wind = model wind.predict(X test)
         pred solar = model solar.predict(X test)
         # Combine predictions and true values (aligned by row)
         pred combined = pred wind + pred solar
         y combined true = y test wind + y test solar
         # Evaluate model performance
         rmse wind = np.sqrt(mean squared error(y test wind, pred wind))
         r2 wind = r2 score(y test wind, pred wind)
         rmse_solar = np.sqrt(mean_squared_error(y_test_solar, pred_solar))
         r2 solar = r2 score(y test solar, pred solar)
         rmse combined = np.sqrt(mean squared error(y combined true, pred combined))
         r2 combined = r2 score(y combined true, pred combined)
         # Print evaluation results
         print(f"RMSE (Wind): {rmse wind:.3f}, R2: {r2 wind:.3f}")
         print(f"RMSE (Solar): {rmse solar:.3f}, R2: {r2 solar:.3f}")
         print(f"RMSE (Combined): {rmse_combined:.3f}, R2: {r2 combined:.3f}")
        RMSE (Wind):
                          3.990, R<sup>2</sup>: 0.798
        RMSE (Solar):
                        1.022, R<sup>2</sup>: 0.945
        RMSE (Combined): 4.059, R<sup>2</sup>: 0.808
In [137... # Define features and targets
         features = [
              'Tempmax C', 'Tempmin C', 'windspeedmax', 'windspeedmean',
             'solarradiation', 'uvindex', 'cloudcover', 'humidity', 'precip'
         X = df[features]
         y wind = df['Wind GWh']
         y solar = df['(Combined) Solar GWh']
         y_{combined} = y_{wind} + y_{solar}
         # Split all data in one step to ensure row alignment
         X_train, X_test, y_train_wind, y_test_wind, y_train_solar, y_test_solar, y_t
             X, y_wind, y_solar, y_combined, test_size=0.2, random_state=42
```

reg lambda=1.02,

```
# Train base models (Wind and Solar)
         model wind = xqb.XGBRegressor(
             eta=0.31, max depth=4, n estimators=200, gamma=49, reg lambda=1.02, rand
         model solar = xqb.XGBRegressor(
             eta=0.31, max depth=4, n estimators=200, random state=42
         model wind.fit(X train, y train wind)
         model solar.fit(X train, y train solar)
         # Predict using base models
         pred wind = model wind.predict(X test)
         pred solar = model solar.predict(X test)
         # Construct stacking input features from base model predictions
         stacked X = np.column stack([pred wind, pred solar])
         # Train meta-model using combined target
         meta model = xgb.XGBRegressor(
             eta=0.1, max_depth=2, n_estimators=100, random state=42
         meta model.fit(stacked X, y test combined)
         # Predict combined output using meta-model
         y pred combined = meta model.predict(stacked X)
         # Evaluate the stacked model
         rmse_stacked = np.sqrt(mean_squared_error(y_test_combined, y_pred_combined))
         r2_stacked = r2_score(y_test_combined, y pred combined)
         print(f"RMSE (XGB Stacked Combined): {rmse stacked:.3f}")
         print(f"R2 (XGB Stacked Combined): {r2 stacked:.3f}")
        RMSE (XGB Stacked Combined): 2.202
             (XGB Stacked Combined): 0.944
In [133... # Load the dataset
         df = pd.read_excel("./datasets/datasets.xlsx", sheet name="Sheet1")
         # Define features and targets
         features = [
             'Tempmax C', 'Tempmin C', 'windspeedmax', 'windspeedmean',
             'solarradiation', 'uvindex', 'cloudcover', 'humidity', 'precip'
         X = df[features]
         y wind = df['Wind GWh']
         y solar = df['(Combined) Solar GWh']
         y combined = y wind + y solar
         # Split all data in one step to ensure alignment across targets
         X train, X test, y train wind, y test wind, y train solar, y test solar, y t
             X, y_wind, y_solar, y_combined, test_size=0.2, random_state=42
```

```
# Train base models for wind and solar generation
model wind = XGBRegressor(
    eta=0.31, max depth=4, n estimators=200, gamma=49, reg lambda=1.02, rand
model solar = XGBRegressor(
   eta=0.31, max depth=4, n estimators=200, random state=42
model wind.fit(X train, y train wind)
model solar.fit(X train, y train solar)
# Generate predictions from base models for stacking input
pred wind = model wind.predict(X test)
pred solar = model solar.predict(X test)
stacked X = np.column stack([pred_wind, pred_solar]) # shape: (n_samples, 2
# Define parameter grid for GridSearchCV
param grid = {
    'eta': [0.01, 0.02, 0.03, 0.05, 0.1, 0.2],
    'max depth': [2, 3, 4, 5],
    'n estimators': [50, 100, 150, 200, 250],
    'gamma': [0, 1, 2, 5, 10],
    'reg lambda': [0, 0.5, 1, 2],
    'colsample bytree': [0.7, 0.8, 0.9, 1.0],
   'subsample': [0.6, 0.7, 0.8, 0.9, 1.0]
\} # Total combinations: 6\times4\times5\times5\times4\times4\times5 = 96,000
# Initialize GridSearchCV for the meta-model
grid search = GridSearchCV(
    estimator=XGBRegressor(random state=42),
   param grid=param grid,
   cv=5,
   scoring='neg root mean squared error',
   verbose=1,
   n jobs=-1
# Fit meta-model using combined generation as the target
grid search.fit(stacked X, y test combined)
# Evaluate the best meta-model
best meta model = grid search.best estimator
y pred combined = best meta model.predict(stacked X)
rmse = np.sqrt(mean squared error(y test combined, y pred combined))
r2 = r2 score(y test combined, y pred combined)
print("\nBest Meta-Model Parameters:")
print(grid search.best params )
print(f"\nFinal RMSE (Stacked): {rmse:.3f}")
print(f"Final R2 (Stacked): {r2:.3f}")
```

```
{'colsample bytree': 1.0, 'eta': 0.1, 'gamma': 1, 'max depth': 2, 'n estimat
        ors': 50, 'reg lambda': 0, 'subsample': 0.6}
        inal RMSE (Stacked): 2.548
        Final R<sup>2</sup> (Stacked): 0.924
In [135... # Define features and targets
         features = [
             'Tempmax C', 'Tempmin C', 'windspeedmax', 'windspeedmean',
             'solarradiation', 'uvindex', 'cloudcover', 'humidity', 'precip'
         X = df[features]
         y wind = df['Wind GWh']
         y solar = df['(Combined) Solar GWh']
         y combined = y wind + y solar
         # Split all data at once to ensure row alignment
         X train, X test, y train wind, y test wind, y train solar, y test solar, y t
             X, y wind, y solar, y combined, test size=0.2, random state=42
         # Train base models for wind and solar generation
         model wind = XGBRegressor(
             eta=0.31, max depth=4, n estimators=200, gamma=49, reg lambda=1.02,
             random state=42
         model solar = XGBRegressor(
             eta=0.31, max depth=4, n estimators=200, random state=42
         model wind.fit(X train, y train wind)
         model solar.fit(X train, y train solar)
         # Use base model predictions as stacking features
         pred wind = model wind.predict(X test)
         pred solar = model solar.predict(X test)
         stacked X = np.column stack([pred wind, pred solar])
         # Define parameter distributions for randomized search
         param dist = {
             'eta': stats.uniform(0.01, 0.3),
                                                          # 0.01 to 0.31
             'max depth': [2, 3, 4, 5, 6],
             'n estimators': [50, 100, 150, 200, 250],
             'gamma': [0, 1, 2, 5, 10],
             'reg lambda': stats.uniform(0, 3),
                                                          # 0 to 3
             'colsample_bytree': stats.uniform(0.7, 0.3), # 0.7 to 1.0
             'subsample': stats.uniform(0.6, 0.4)
                                                          # 0.6 to 1.0
         }
         # Set up RandomizedSearchCV for the meta-model
         random search = RandomizedSearchCV(
             estimator=XGBRegressor(tree method='hist', device='cuda', random state=4
             param distributions=param dist,
```

Fitting 5 folds for each of 48000 candidates, totalling 240000 fits

Best Meta-Model Parameters:

```
n iter=2400,
    scoring='neg root mean squared error',
    cv=5.
   verbose=1,
    n jobs=-1,
   random state=42
# Fit the randomized search (may take a long time)
random search.fit(stacked X, y test combined)
# Evaluate the best meta-model
best model = random search.best estimator
y pred combined = best model.predict(stacked X)
rmse = np.sqrt(mean squared error(y test combined, y pred combined))
r2 = r2 score(y test combined, y pred combined)
print("\nBest Parameters (RandomizedSearchCV):")
print(random search.best params )
print(f"Final RMSE: {rmse:.3f}")
print(f"Final R2: {r2:.3f}")
```

Fitting 5 folds for each of 2400 candidates, totalling 12000 fits

```
Best Parameters (RandomizedSearchCV): { 'colsample_bytree': 0.8532241907732696, 'eta': 0.1352233009446337, 'gamma': 10, 'max_depth': 2, 'n_estimators': 150, 'reg_lambda': 0.8082370013955644, 'subsample': 0.6976502088991097} Final RMSE: 2.134 Final R²: 0.947
```

This notebook was converted with convert.ploomber.io