

7. *Decomposing a PV array output time series.* We are given a time series  $p \in \mathbf{R}_+^T$  that gives the output power of a photo-voltaic (PV) array in 5-minute intervals, over  $T = 2016$  periods (one week), given in `pv_output_data.*`. In this problem you will use convex optimization to decompose the time series into three components:

- The *clear sky output*  $c \in \mathbf{R}_+^T$ , a smooth daily-periodic component, which gives what the PV output would have been without clouds. This signal is 24-hour-periodic, *i.e.*,  $c_{t+288} = c_t$  for  $t = 1, \dots, T - 288$ . (The clear sky output is zero at night, but we will not use this prior information in our decomposition method.)
- A *weather shading loss* component  $s \in \mathbf{R}_+^T$ , which gives the loss of power due to clouds. This component satisfies  $0 \preceq s \preceq c$ , can change rapidly, and is not periodic.
- A *residual*  $r \in \mathbf{R}^T$ , which accounts for measurement error, anomalies, and other errors.

These components satisfy  $p = c - s + r$ .

We will assume that the average absolute value of the residual is no more than 4 (which is less than 1% of the average of  $p$ ).

Smoothness of  $c$  is measured by its Laplacian,

$$\mathcal{L}(c) = (c_1 - c_2)^2 + \dots + (c_{287} - c_{288})^2 + (c_{288} - c_1)^2.$$

(Note that the term involves  $c_1$  and  $c_{288}$ .)

We will choose  $c$ ,  $s$ , and  $r$  by minimizing  $\mathcal{L}(c) + \lambda \mathbf{1}^T s$  subject to the constraints described above, where  $\lambda$  is a positive parameter, that we take to be one.

Solve this problem, and plot the resulting  $c$ ,  $s$ ,  $r$ , and  $p$  (which is given), on separate plots. Give the average values of  $c$ ,  $s$ , and  $p$ , and the average absolute value of  $r$  (which should be 4).