

# Package ‘solarr’

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**Type** Package

**Title** Stochastic model for solar radiation data

**Version** 0.1.0

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**Description** Implementation of stochastic models and option pricing on solar radiation data.

**Depends** R (>= 3.5.0),  
ggplot2 (>= 3.4.0),  
dplyr (>= 1.1.3),

**Imports** assertive (>= 0.3-6),  
stringr (>= 1.5.0),  
rugarch (>= 1.4.1),  
dplyr (>= 1.1.3),  
purrr (>= 1.0.2),  
readr (>= 2.1.2),  
tidyr (>= 1.2.0),  
tibble (>= 3.2.1),  
ggplot2 (>= 3.4.0),  
lubridate (>= 1.8.0),  
reticulate (>= 1.24),

**Suggests** DT,  
knitr,  
rmarkdown,  
testthat (>= 2.1.0)

**License** GPL-3

**VignetteBuilder** knitr

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## R topics documented:

boot_dnorm_mix . . . . .	3
CAMS . . . . .	4
clearsky.seasonalModel . . . . .	4

control . . . . .	4
control.seasonalModel . . . . .	5
control.solarEsscher . . . . .	5
control.solarModel . . . . .	6
control.solarOption . . . . .	6
desscher_mix . . . . .	7
detect_season . . . . .	7
discount_factor . . . . .	7
dnorm_mix . . . . .	8
fit_dnorm_mix . . . . .	8
from_list_to_parameters.solarModel . . . . .	9
from_radiant_to_degree . . . . .	9
getCAMS . . . . .	10
gumbel . . . . .	10
is_leap_year . . . . .	11
kl_dist . . . . .	12
kumaraswamy . . . . .	13
logLik.solarModel . . . . .	13
normality_test . . . . .	14
number_of_day . . . . .	14
optimize.solarModel . . . . .	14
plot.solarModel . . . . .	15
plot.solarModelSimulation . . . . .	15
pnorm_mix . . . . .	15
predict.seasonalModel . . . . .	16
print.Location . . . . .	16
PUN . . . . .	16
qnorm_mix . . . . .	17
riccati_root . . . . .	17
seasonalModel . . . . .	18
simulate.solarModel . . . . .	18
snorm . . . . .	19
solarModel . . . . .	20
solarModel.monthly_mixture . . . . .	21
solar_angle_minmax . . . . .	21
solar_clearsky_hourly . . . . .	22
solar_clearsky_optimizer . . . . .	22
solar_extraterrestrial_radiation . . . . .	23
solar_extraterrestrial_radiation_hourly . . . . .	23
solar_movements . . . . .	24
solar_option_esscher_calibrator . . . . .	24
solar_option_payoff_bootstrap . . . . .	25
solar_option_payoff_historical . . . . .	25
solar_option_payoff_model . . . . .	26
solar_option_payoff_scenarios . . . . .	27
solar_option_payoff_structure . . . . .	27
solar_time_adjustment . . . . .	27
solar_time_constant . . . . .	28
solar_time_declination . . . . .	28
tnorm . . . . .	29
update.solarModel . . . . .	30
updateCAMS . . . . .	30

---

boot_dnorm_mix	<i>Bootstrap Parameters of Normal Mixture</i>
----------------	---

---

## Description

Bootstrap the parameter for the density function for a normal mixture with two components.

## Usage

```
boot_dnorm_mix(
  x,
  params,
  B = 50,
  ci = 0.95,
  sample_perc = 0.8,
  loss = "kl",
  seed = 1,
  na.rm = TRUE
)
```

## Arguments

x	vector
params	initial parameters
B	number of bootstraps
ci	confidence interval for empirical quantiles
loss	loss type. Can be 'ml' for maximum likelihood or 'kl' for kl_dist.
seed	random seed
na.rm	logical.

## Examples

```
params <- c(mu1 = -2, mu2 = 2, sd1 = 3, sd2 = 1, p = 0.5)
n1 <- rnorm(t_bar, mean = params[1], sd = params[3])
n2 <- rnorm(t_bar, mean = params[2], sd = params[4])
Z <- rbinom(t_bar, 1, params[5])
x <- Z * n1 + (1-Z)*n2
boot_dnorm_mix(x, params = init_params, B = 50, ci = 0.95, sample_perc = 0.8, loss = "ml")$par
boot_dnorm_mix(x, params = init_params, B = 50, ci = 0.95, sample_perc = 0.8, loss = "kl")$par
```

---

CAMS	<i>CAMS Data (Location object)</i>
------	------------------------------------

---

**Description**

CAMS Data (Location object)

**Usage**

```
CAMS(place, year_max = lubridate::year(Sys.Date()))
```

**Arguments**

place	place
-------	-------

**Examples**

```
object <- CAMS("Bologna")

place <- "Bologna"
```

---

clearsky.seasonalModel	<i>Seasonal Model Clear sky Radiation</i>
------------------------	---

---

**Description**

Seasonal Model Clear sky Radiation

**Usage**

```
clearsky.seasonalModel(object, control = control.seasonalModel())
```

**Examples**

```
object <- CAMS("Amsterdam")
control = control.seasonalModel()
```

---

control	<i>Control function</i>
---------	-------------------------

---

**Description**

Control function

**Usage**

```
control(object)
```

---

`control.seasonalModel` *seasonalModel control parameters*

---

**Description**

seasonalModel control parameters

**Usage**

```
## S3 method for class 'seasonalModel'
control(
  object,
  method = "II",
  include.intercept = TRUE,
  order = 1,
  seed = 1,
  delta_init = 1.1,
  tol = 30,
  lower = 0,
  upper = 1,
  by = 0.001,
  quiet = FALSE
)
```

---

`control.solarEsscher` *solarEsscher control parameters*

---

**Description**

solarEsscher control parameters

**Usage**

```
## S3 method for class 'solarEsscher'
control(
  nsim = 200,
  ci = 0.05,
  seed = 1,
  quiet = FALSE,
  n_key_points = 15,
  init_lambda = 0,
  lower_lambda = -1,
  upper_lambda = 1
)
```

---

control.solarModel      *solarModel control parameters*

---

### Description

solarModel control parameters

### Usage

```
## S3 method for class 'solarModel'
control(
  object,
  loss = "ml",
  clearsky.model = control.seasonalModel(),
  mean.model = list(seasonalOrder = 1, arOrder = 2, include.intercept = FALSE),
  variance.model = list(seasonalOrder = 1, match_moments = FALSE),
  threshold = 0.001,
  quiet = FALSE
)
```

### Arguments

loss	type of loss function for mixture model, 'ml' stands for maximum-likelihood, while 'kl' for KL-distance.
mean.model	a list of parameters
variance.model	a list of parameters
threshold	Threshold for the estimation of alpha and beta
quiet	logical, when 'TRUE' the function will not display any message.

---

control.solarOption      *solarOption control parameters*

---

### Description

solarOption control parameters

### Usage

```
## S3 method for class 'solarOption'
control(nyears = c(2010, 2022), K = 0, put = TRUE, B = discount_factor())
```

---

desscher_mix	<i>Esscher transform of a Gaussian Mixture</i>
--------------	--

---

**Description**

Esscher transform of a Gaussian Mixture

**Usage**

```
desscher_mix(params = c(0, 1, 0, 1, 0.5))
```

```
peesscher_mix(params = c(0, 1, 0, 1, 0.5))
```

**Arguments**

params	Gaussian Mixture parameters, mu1, sigma1, mu2, sigma2, p.
--------	---

---

detect_season	<i>Detect Season</i>
---------------	----------------------

---

**Usage**

```
detect_season(day_date = NULL)
```

**Arguments**

day_date	vector of dates in the format ‘ a character vector containing the correspondent season. Can be ‘spring’, ‘summer’, ‘autumn’, ‘winter’. Detect the season from a vector of dates detect_season("2040-01-31") detect_season(c("2040-01-31", "2023-04-01", "2015-09-02"))
----------	---

---

discount_factor	<i>Discount factor function</i>
-----------------	---------------------------------

---

**Description**

Discount factor function

**Usage**

```
discount_factor(r = 0.03)
```

**Arguments**

r	level of yearly constant risk-free rate
---	---

dnorm\_mix

*Normal Mixture Pdf***Description**

Probability density function for a normal mixture with two components

**Usage**

```
dnorm_mix(params)
```

**Arguments**

params                      parameters of the two components, (mu1, mu2, sd1, sd2, p)

**Value**

a function of x.

**Examples**

```
params <- c(mu1 = -2, mu2 = 2, sd1 = 3, sd2 = 1, p = 0.5)
# Density function
pdf <- dnorm_mix(params)
```

fit\_dnorm\_mix

*Fit Normal Mixture Pdf***Description**

Fit the parameter for the density function for a normal mixture with two components.

**Usage**

```
fit_dnorm_mix(x, params, loss = "ml", na.rm = TRUE)
```

**Arguments**

x                              vector  
 params                      initial parameters  
 loss                          loss type. Can be 'ml' for maximum likelihood or 'kl' for kl\_dist.

**Examples**

```
params <- c(mu1 = -2, mu2 = 2, sd1 = 3, sd2 = 1, p = 0.5)
n1 <- rnorm(t_bar, mean = params[1], sd = params[3])
n2 <- rnorm(t_bar, mean = params[2], sd = params[4])
Z <- rbinom(t_bar, 1, params[5])
x <- Z * n1 + (1-Z)*n2
fit_dnorm_mix(x, params = init_params, loss = "ml")$par
fit_dnorm_mix(x, params = init_params, loss = "kl")$par
```



---

`from_list_to_parameters.solarModel`*Convert a vector of parameter in a structured list*

---

**Description**

Convert a vector of parameter in a structured list

**Usage**

```
from_list_to_parameters.solarModel(params_list)
```

---

`from_radian_to_degree`*Conversion in Radian or Degrees*

---

**Description**

Convert an angle in radian into an angle in degrees.

**Usage**

```
from_radian_to_degree(x = NULL)
```

```
from_degree_to_radian(x = NULL)
```

**Arguments**

x                      numeric vector, angles in radian or degrees.

**Value**

numeric numeric vector.

**Examples**

```
# convert 0.34 radian in degrees
from_radian_to_degree(0.34)
```

```
# convert 19.48 degree in radian
from_degree_to_radian(19.48)
```

---

getCAMS	<i>get CAMS data</i>
---------	----------------------

---

**Description**

get CAMS data

**Usage**

```
getCAMS(place, lat, lon, alt, from = "2005-01-01", to = Sys.Date())
```

---

gumbel	<i>Gumbel Random Variable</i>
--------	-------------------------------

---

**Description**

Probability density function for a gumbel random variable

**Usage**

```
dgumbel(x, mean = 0, scale = 1, log.p = FALSE, invert = FALSE)
```

```
pgumbel(
  x,
  mean = 0,
  scale = 1,
  log.p = FALSE,
  lower.tail = TRUE,
  invert = FALSE
)
```

```
qgumbel(
  p,
  mean = 0,
  scale = 1,
  log.p = FALSE,
  lower.tail = TRUE,
  invert = FALSE
)
```

```
rgumbel(n, mean = 0, scale = 1, invert = FALSE)
```

**Arguments**

x	vector of quantiles.
mean	vector of means.
scale	vector of scale parameter.
log.p	logical; if 'TRUE', probabilities p are given as 'log(p)'.

<code>invert</code>	logical, use the inverted Gumbel distribution
<code>lower.tail</code>	logical; if TRUE (default), probabilities are 'P[X < x]' otherwise, 'P[X > x]'.
<code>p</code>	vector of probabilities.
<code>n</code>	number of observations. If 'length(n) > 1', the length is taken to be the number required.

### Examples

```
x <- seq(-5, 5, 0.01)

# Density function
p <- dgumbel(x, mean = 0, scale = 1)
plot(x, p, type = "l")

# Distribution function
p <- pgumbel(x, mean = 0, scale = 1)
plot(x, p, type = "l")

# Quantile function
qgumbel(0.1)
pgumbel(qgumbel(0.1))

# Random Numbers
rgumbel(1000)
plot(rgumbel(1000), type = "l")
```

---

<code>is_leap_year</code>	<i>Is leap year?</i>
---------------------------	----------------------

---

### Usage

```
is_leap_year(day_date)
```

### Arguments

<code>day_date</code>	<p>dates vector in the format ‘</p> <p>Boolean. ‘TRUE’ if it is a leap year, ‘FALSE’ otherwise.</p> <p>Check if an year is leap (366 days) or not (365 days).</p> <p><code>is_leap_year("2024-02-01")</code> <code>is_leap_year(c("2024-10-01", "2025-10-01"))</code> <code>is_leap_year("2029-02-01")</code></p>
-----------------------	---

---

kl_dist	<i>Kullback–Leibler divergence</i>
---------	------------------------------------

---

## Description

Compute the Kullback–Leibler distance between two probability measure.

## Usage

```
kl_dist(p, q, quiet = FALSE)
```

```
kl_dist_cont(pdf_1, pdf_2, lower = -Inf, upper = Inf, quiet = FALSE)
```

## Arguments

p	Numeric, probability vector. Usually, the empiric probabilities.
q	Numeric, probability vector. Usually, the model probabilities.
quiet	Boolean, default is 'TRUE'. When set to 'FALSE' the function will not display warnings.

## Details

The function implements:

$$\sum_i p_i \log\left(\frac{p_i}{q_i}\right) \quad p_i, q_i > 0 \quad \forall i$$

## References

[https://en.wikipedia.org/wiki/Kullback–Leibler\\_divergence](https://en.wikipedia.org/wiki/Kullback–Leibler_divergence)

## Examples

```
p <- dnorm(rnorm(100))
q <- dnorm(rnorm(100))
kl_dist(p, q)

pdf_1 <- function(x) dnorm(x, mean = 2, sd = 1)
pdf_2 <- function(x) dnorm(x, mean = -2, sd = 3)
kl_dist_cont(pdf_1, pdf_2, lower = -Inf, upper = Inf)
```

---

kumaraswamy

*Kumaraswamy Random Variable*


---

**Description**

Probability functions for a Kumaraswamy random variable

**Usage**

```
dkumaraswamy(x, a = 1, b = 1, log.p = FALSE)

pkumaraswamy(x, a = 1, b = 1, log.p = FALSE, lower.tail = TRUE)

qkumaraswamy(p, a = 1, b = 1, log.p = FALSE, lower.tail = TRUE)

rkumaraswamy(n, a = 1, b = 1)
```

**Arguments**

x	vector of quantiles.
a	parameter.
b	parameter..
log.p	logical; if 'TRUE', probabilities p are given as 'log(p)'.
lower.tail	logical; if TRUE (default), probabilities are 'P[X < x]' otherwise, 'P[X > x]'.
p	vector of probabilities.
n	number of observations. If 'length(n) > 1', the length is taken to be the number required.

---

logLik.solarModel

*Compute the Log-likelihood for a Solar Model*


---

**Description**

Compute the Log-likelihood for a Solar Model

**Usage**

```
## S3 method for class 'solarModel'
logLik(model, params)
```

---

normality_test	<i>Perform normality tests</i>
----------------	--------------------------------

---

**Description**

Perform normality tests

**Usage**

```
normality_test(x = NULL, p_value = 0.05)
```

**Arguments**

x	vector
p_value	p.value

**Value**

a tibble

---



---

number_of_day	<i>Number of Day</i>
---------------	----------------------

---

**Usage**

```
number_of_day(day_date = NULL)
```

**Arguments**

day_date	<p>dates vector in the format ‘          Numeric vector with the number of the day during the year. Can vary from ‘1’          up to ‘365’ or ‘366’.          Compute the number of day of the year given a vector of dates.          # detect the number of the day in 2040-01-31 number_of_day("2040-01-31")          # detect the number of the day for a vector of dates number_of_day(c("2040-01-31", "2023-04-01", "2015-09-02"))</p>
----------	---

---



---

optimize.solarModel	<i>Log-likelihood optimazation for Solar Model</i>
---------------------	--

---

**Description**

Log-likelihood optimazation for Solar Model

**Usage**

```
optimize.solarModel(model, maxit = 100, quiet = FALSE)
```

---

plot.solarModel	<i>Plot solar model</i>
-----------------	-------------------------

---

**Description**

Plot solar model

**Usage**

```
## S3 method for class 'solarModel'
plot(object, nplot = 1, plot_year = 2019)
```

---

plot.solarModelSimulation	<i>Plot solar model simulations</i>
---------------------------	-------------------------------------

---

**Description**

Plot solar model simulations

**Usage**

```
## S3 method for class 'solarModelSimulation'
plot(data, object, nplot = 1, empiric = TRUE)
```

---

pnorm_mix	<i>Normal Mixture Cdf</i>
-----------	---------------------------

---

**Description**

Probability distribution function for a normal mixture with two components.

**Usage**

```
pnorm_mix(params)
```

**Arguments**

params	parameters of the two components, (mu1, mu2, sd1, sd2, p)
--------	---

**Value**

a function of x.

**Examples**

```
params <- c(mu1 = -2, mu2 = 2, sd1 = 3, sd2 = 1, p = 0.5)
# Density function
cdf <- pnorm_mix(params)
```

---

<code>predict.seasonalModel</code>	<i>predict method for seasonalModel</i>
------------------------------------	---

---

**Description**

predict method for seasonalModel

**Usage**

```
## S3 method for class 'seasonalModel'
predict(object, n = 1)
```

---

<code>print.Location</code>	<i>Method Print for Location object</i>
-----------------------------	---

---

**Description**

Method Print for Location object

**Usage**

```
## S3 method for class 'Location'
print(x)
```

**Examples**

```
object <- Location("Roma")
object
```

---

PUN	<i>PUN</i>
-----	------------

---

**Description**

Function that computes the mean PUN.

**Usage**

```
PUN(nyear = NULL, nmonth = NULL, file = "data/df_GME_day.RData")
```

**Arguments**

<code>file</code>	path
<code>month</code>	Reference month.
<code>year</code>	Reference year.

**Value**

numeric, price in euros of a kwh



---

qnorm\_mix*Normal Mixture Quantile*

---

**Description**

Quantile function for a normal mixture with two components.

**Usage**

```
qnorm_mix(params)
```

**Arguments**

params                      parameters of the two components, (mu1, mu2, sd1, sd2, p)

**Value**

a function of p.

**Examples**

```
params <- c(mu1 = -2, mu2 = 2, sd1 = 3, sd2 = 1, p = 0.5)
# Density function
quantile_func <- qnorm_mix(params)
```

---

riccati\_root*Riccati Square Root*

---

**Description**

Square root of a symmetric matrix.

**Usage**

```
riccati_root(x)
```

**Arguments**

x                              symmetric matrix.

**Examples**

```
x <- matrix(c(1, 0.3, 0.3, 1), nrow = 2, byrow = TRUE)
riccati_root(x)
```

---

seasonalModel	<i>Seasonal Model</i>
---------------	-----------------------

---

**Description**

Seasonal Model

**Usage**

```
seasonalModel(formula = "Yt ~ 1", order = 1, period = 365, data)
```

**Arguments**

formula	an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted.
order	number of sine/cosine expansions.
period	periodicity period 2pi/365.
data	an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula), typically the environment from which 'lm' is called.

**Examples**

```
formula = "GHI ~ 1"
order = 1
period = 365
data = model$data
```

---

simulate.solarModel	<i>Simulate scenarios of solar model</i>
---------------------	--

---

**Description**

Simulate scenarios of solar model

**Usage**

```
## S3 method for class 'solarModel'
simulate(
  object,
  from = "2010-01-01",
  to = "2010-12-31",
  nsim = 1,
  lambda = 0,
  vol = NA,
  rf = FALSE,
  seed = 1,
  quiet = FALSE
```

```

)

scenario.solarModel(
  object,
  from = "2010-01-01",
  to = "2010-12-31",
  by = "1 month",
  nsim = 1,
  lambda = 0,
  vol = NA,
  rf = FALSE,
  seed = 1,
  quiet = FALSE
)

```

### Arguments

from	scalar date, starting date for simulations.
to	scalar date, end date for simulations.
nsim	scalar integer, number of simulations.
lambda	scalar numeric, Esscher parameter. When 'rf = FALSE', the input parameter 'lambda' will be transformed in negative.
vol	scalar numeric, unconditional mean of GARCH(1,1) standard deviation. If 'NA' will be used the estimated one.
rf	logical. When 'TRUE' the AR(2) component will be set to zero.
seed	scalar integer, starting random seed.
quiet	logical

---

snorm

*Skewed Normal*


---

### Description

Probability for a skewed normal random variable.

### Usage

```

dsnorm(x, mean = 0, sd = 1, skew = 0, log = FALSE)

psnorm(x, mean = 0, sd = 1, skew = 0, log.p = FALSE, lower.tail = TRUE)

qsnorm(p, mean = 0, sd = 1, skew = 0, log.p = FALSE, lower.tail = TRUE)

rsnorm(n, mean = 0, sd = 1, skew = 0)

```

**Arguments**

x	vector of quantiles.
mean	vector of means.
sd	vector of standard deviations.
skew	vector of skewness.
log.p	logical; if 'TRUE', probabilities p are given as 'log(p)'.
lower.tail	logical; if TRUE (default), probabilities are 'P[X < x]' otherwise, 'P[X > x]'.
p	vector of probabilities.
n	number of observations. If 'length(n) > 1', the length is taken to be the number required.

**Examples**

```
x <- seq(-5, 5, 0.01)

# Density function
p <- dsnorm(x, mean = 0, scale = 1)
plot(x, p, type = "l")

# Distribution function
p <- psnorm(x, mean = 0, scale = 1)
plot(x, p, type = "l")

# Quantile function
dsnorm(0.1)
psnorm(qsnorm(0.1))

# Random Numbers
rsnorm(1000)
plot(rsnorm(1000), type = "l")
```

solarModel

*Solar Model***Description**

Solar Model

**Usage**

```
solarModel(object, control = control.solarModel())
```

**Arguments**

object	Location object, 'CAMS("Bologna)'
control	control settings, 'control.solarModel()'.

---

solarModel.monthly\_mixture  
*Solar Normal Mixture Model*

---

## Description

Solar Normal Mixture Model

## Usage

```
solarModel.monthly_mixture(data, loss = "ml", match_moments = FALSE)
```

## Arguments

data	dataset with at least a column with ‘Month’ and the target variable names ‘ut’.
loss	character, type of loss function. Default is ‘ml’ for maximum likelihood or can be ‘kl’ for KL distance.
match_moments	logical.

---

solar\_angle\_minmax      *solar\_angle\_minmax*

---

## Usage

```
solar_angle_minmax(  
  lat = NULL,  
  day_date = Sys.Date(),  
  day_end = NULL,  
  method = "cooper"  
)
```

## Arguments

lat	integer, latitude.
day_date	vector of dates in the format ‘ \itemday_endend date, if it is not NULL will be end date. \itemmethodmethod used for computation of solar declination, can be ‘cooper’ or ‘spencer’. a tibble. Compute the solar angle for a latitude in different dates. solar_angle_minmax(55.3, "2040-01-01", day_end = "2040-12-31") solar_angle_minmax(55.3, c("2040-01-31", "2023-04-01", "2015-09-02"))

---

solar\_clearsky\_hourly    *solar\_clearsky\_hourly*


---

**Description**

Compute the clearsky radiation for hourly data.

**Usage**

```
solar_clearsky_hourly(
  cosZ = NULL,
  G0 = NULL,
  altitude = 2.5,
  clime = c("No Correction", "Summer", "Winter", "Subartic Summer", "Tropical")
)
```

**Value**

a numeric vector containing the time adjustment in minutes.

**Examples**

```
# detect the season in 2040-01-31
solar_clearsky(cosZ = 1, altitude = 2.5, clime = c("No Correction", "Summer", "Winter", "Subartic Summer", "Tro
```

---

solar\_clearsky\_optimizer  
*Optimizer for Solar Clear sky*


---

**Description**

Find the best parameter delta for fitting clear sky radiation.

**Usage**

```
solar_clearsky_optimizer(GHI, G0, control = control.seasonalModel())
```

**Arguments**

GHI	vector of solar radiation
G0	vector of extraterrestrial radiation

**Value**

a numeric vector containing the fitted clear sky radiation.

---

```
solar_extraterrestrial_radiation
    solar_extraterrestrial_radiation
```

---

**Usage**

```
solar_extraterrestrial_radiation(
  lat = NULL,
  day_date = Sys.Date(),
  day_end = NULL,
  method = "spencer"
)
```

**Arguments**

lat	latitude
day_date	vector of dates in the format ‘ %Y-%m-%d’ if it is not NULL will be end date. method used for computation of solar declination, can be ‘cooper’ or ‘spencer’. a numeric vector containing the time adjustment in minutes. compute the solar angle for a latitude in different times of the day. # detect the season in 2040-01-31 solar_extraterrestrial_radiation(42.23, "2022-05-01", day_end = "2022-05-31")

---

```
solar_extraterrestrial_radiation_hourly
    solar_extraterrestrial_radiation_hourly
```

---

**Usage**

```
solar_extraterrestrial_radiation_hourly(
  lat = NULL,
  lon = NULL,
  day_date_time = NULL,
  day_time_end = NULL,
  altitude = 2.5,
  clime = "No Correction"
)
```

**Arguments**

lat	latitude
day_date	vector of dates in the format ‘ %Y-%m-%d’ if it is not NULL will be end date. method used for computation of solar declination, can be ‘cooper’ or ‘spencer’.

a numeric vector containing the time adjustment in minutes.

Compute the extraterrestrial hourly total radiation on an horizontal surface. Note that hottel clear sky max model is included in computation.

```
# detect the season in 2040-01-31 solar_extraterrestrial_radiation_hourly(44.23,
11.20, day_date_time = "2040-01-01 00:00:00", day_time_end = "2040-01-03
00:00:00")
```

---

solar\_movements

solar\_movements

---

### Usage

```
solar_movements(
  lat = NULL,
  lon = NULL,
  day_date_time = NULL,
  day_time_end = NULL,
  method = "spencer"
)
```

### Arguments

lat	latitude
method	method used for computation of solar declination, can be ‘cooper’ or ‘spencer’.
day_date	vector of dates in the format ‘\itemday_endend date, if it is not NULL will be end date.
	a numeric vector containing the time adjustment in minutes.
	compute the solar angle for a latitude in different times of the day.
	# detect the season in 2040-01-31 solar_movements(44.23, 11.20, day_date_time = "2040-01-01", day_time_end = "2040-01-03")

---

solar\_option\_esscher\_calibrator

*Calibrate Esscher Bounds and parameters*


---

### Description

Calibrate Esscher Bounds and parameters

### Usage

```
solar_option_esscher_calibrator(
  model,
  sim,
  control_options = control.solarOption(),
  control = control.solarEsscher()
)
```



**Examples**

```
model
sim
control_options = control.solarOption()
control = control.solarEsscher()
```

---

```
solar_option_payoff_bootstrap
```

*Bootstrap a fair price from historical data*

---

**Description**

Bootstrap a fair price from historical data

**Usage**

```
solar_option_payoff_bootstrap(
  model,
  nsim = 500,
  ci = 0.05,
  seed = 1,
  control = control.solarOption()
)
```

**Examples**

```
model <- Location$model
nsim = 500
ci = 0.05
seed = 1
control = control.solarOption()
```

---

```
solar_option_payoff_historical
```

*Payoff on Historical Data*

---

**Description**

Payoff on Historical Data

**Usage**

```
solar_option_payoff_historical(
  data,
  nmonth = 1:12,
  control = control.solarOption()
)
```

**Examples**

```
data = model$data
nmonth = 1:12
control = control.solarOption()
```

---

```
solar_option_payoff_model
```

*Pricing function for a solar model (for all the year)*

---

**Description**

Pricing function for a solar model (for all the year)

**Usage**

```
solar_option_payoff_model(
  model,
  lambda = 0,
  vol = NA,
  nmonths = 1:12,
  control = control.solarOption()
)
```

**Arguments**

model	an object of the class ‘solarModel’
lambda	Esscher parameter
vol	unconditional GARCH variance, when ‘NA’ will be used the fitted one,

**Examples**

```
model
nmonths = 3
lambda = 0
vol = NA
control = control.solarOption()
lambda = 0
vol = 1
nmonth = 3
nday = 1
```

---

solar\_option\_payoff\_scenarios

*Payoff on Simulated Data*


---

**Description**

Payoff on Simulated Data

**Usage**

```
solar_option_payoff_scenarios(
  sim,
  nmonth = 1:12,
  nsim = NULL,
  control = control.solarOption()
)
```

**Examples**

```
sim = Location$model$scenarios$P
nmonth = 1:12
nsim = NULL
control = control.solarOption()
```

---

solar\_option\_payoff\_structure

*Structure payoffs*


---

**Description**

Structure payoffs

**Usage**

```
solar_option_payoff_structure(model, type = "sim", exact_daily_premium = TRUE)
```

---

solar\_time\_adjustment *solar\_time\_adjustment*


---

**Usage**

```
solar_time_adjustment(day_date = NULL, day_end = NULL)
```

**Arguments**

day\_date            vector of dates in the format ‘  
 \itemday\_endend date, if it is not NULL will be end date.  
 a numeric vector containing the time adjustment in seconds.  
 Compute the time adjustment for a date.  
 # detect the season in 2040-01-31 solar\_time\_adjustment("2040-01-31")  
 # detect the season in a vector of dates solar\_time\_adjustment(c("2040-01-31",  
 "2023-04-01", "2015-09-02"))

---

solar\_time\_constant    *solar\_time\_constant*

---

**Description**

Compute the solar constant for a date.

**Usage**

```
solar_time_constant(day_date = NULL, day_end = NULL, method = "spencer")
```

**Arguments**

day\_date            vector of dates in the format ‘YYYY-MM-DD’.  
 day\_end            end date, if it is not ‘NULL’ will be end date.  
 method            method used for computation, can be ‘cooper’ or ‘spencer’.

**Value**

a numeric vector containing the solar constant.

**Examples**

```
solar_time_constant("2040-01-31")
solar_time_constant(c("2040-01-31", "2023-04-01", "2015-09-02"))
```

---

solar\_time\_declination    *solar\_time\_declination*

---

**Usage**

```
solar_time_declination(
  day_date = NULL,
  day_end = NULL,
  method = c("cooper", "spencer")
)
```

**Arguments**

`day_date` vector of dates in the format ‘  
`\itemday_end` end date, if it is not NULL will be end date.  
`\itemmethod` method used for computation, can be ‘cooper’ or ‘spencer’.  
`a` a numeric vector containing the solar declination in minutes.  
 Compute the solar declination for different dates.  
 # detect the season in 2040-01-31 `solar_time_declination("2040-01-01", day_end = "2040-12-31")`  
 # detect the season in a vector of dates `solar_time_declination(c("2040-01-31", "2023-04-01", "2015-09-02"))`

---

tnorm	<i>Truncated Normal</i>
-------	-------------------------

---

**Description**

Probability for a truncated normal random variable.

**Usage**

```
dtnorm(x, mean = 0, sd = 1, a = -3, b = 3, log.p = FALSE)
ptnorm(x, mean = 0, sd = 1, a = -3, b = 3, log.p = FALSE, lower.tail = TRUE)
qtnorm(p, mean = 0, sd = 1, a = -3, b = 3, log.p = FALSE, lower.tail = TRUE)
rtnorm(n, mean = 0, sd = 1, a = -100, b = 100)
```

**Arguments**

`x` vector of quantiles.  
`mean` vector of means.  
`sd` vector of standard deviations.  
`a` lower bound.  
`b` upper bound.  
`log.p` logical; if ‘TRUE’, probabilities `p` are given as ‘log(p)’.  
`lower.tail` logical; if TRUE (default), probabilities are ‘P[X < x]’ otherwise, ‘P[X > x]’.  
`p` vector of probabilities.  
`n` number of observations. If ‘length(n) > 1’, the length is taken to be the number required.

**Examples**

```

x <- seq(-5, 5, 0.01)

# Density function
p <- dtnorm(x, mean = 0, sd = 1, a = -1)
plot(x, p, type = "l")

# Distribution function
p <- ptnorm(x, mean = 0, sd = 1, b = 1)
plot(x, p, type = "l")

# Quantile function
dtnorm(0.1)
ptnorm(qtnorm(0.1))

# Random Numbers
rtnorm(1000)
plot(rtnorm(100, mean = 1, sd = 1, a = 1, b = 10), type = "l")

```

---

update.solarModel	<i>Extract and update parameters for Solar Model</i>
-------------------	--

---

**Description**

Extract and update parameters for Solar Model

**Usage**

```

## S3 method for class 'solarModel'
update(object, params = NULL)

```

---

updateCAMS	<i>update CAMS data</i>
------------	-------------------------

---

**Description**

update CAMS data

**Usage**

```

updateCAMS(
  place,
  lat,
  lon,
  alt,
  from = "2005-01-01",
  to = Sys.Date() - 1,
  CAMS_data = solarr::CAMS_data,
  quiet = FALSE
)

```

# Index

boot\_dnorm\_mix, 3

CAMS, 4

clearsky.seasonalModel, 4

control, 4

control.seasonalModel, 5

control.solarEsscher, 5

control.solarModel, 6

control.solarOption, 6

desscher\_mix, 7

detect\_season, 7

dgumbel (gumbel), 10

discount\_factor, 7

dkumaraswamy (kumaraswamy), 13

dnorm\_mix, 8

dsnrm (snrm), 19

dtnorm (tnorm), 29

fit\_dnorm\_mix, 8

from\_degree\_to\_radiant  
(from\_radiant\_to\_degree), 9

from\_list\_to\_parameters.solarModel, 9

from\_radiant\_to\_degree, 9

getCAMS, 10

gumbel, 10

is\_leap\_year, 11

kl\_dist, 12

kl\_dist\_cont (kl\_dist), 12

kumaraswamy, 13

logLik.solarModel, 13

normality\_test, 14

number\_of\_day, 14

optimize.solarModel, 14

pesscher\_mix (desscher\_mix), 7

pgumbel (gumbel), 10

pkumaraswamy (kumaraswamy), 13

plot.solarModel, 15

plot.solarModelSimulation, 15

pnorm\_mix, 15

predict.seasonalModel, 16

print.Location, 16

psnorm (snrm), 19

ptnorm (tnorm), 29

PUN, 16

qgumbel (gumbel), 10

qkumaraswamy (kumaraswamy), 13

qnorm\_mix, 17

qsnrm (snrm), 19

qtnorm (tnorm), 29

rgumbel (gumbel), 10

riccati\_root, 17

rkumaraswamy (kumaraswamy), 13

rsnorm (snrm), 19

rtnorm (tnorm), 29

scenario.solarModel  
(simulate.solarModel), 18

seasonalModel, 18

simulate.solarModel, 18

snrm, 19

solar\_angle\_minmax, 21

solar\_clearsky\_hourly, 22

solar\_clearsky\_optimizer, 22

solar\_extraterrestrial\_radiation, 23

solar\_extraterrestrial\_radiation\_hourly,  
23

solar\_movements, 24

solar\_option\_esscher\_calibrator, 24

solar\_option\_payoff\_bootstrap, 25

solar\_option\_payoff\_historical, 25

solar\_option\_payoff\_model, 26

solar\_option\_payoff\_scenarios, 27

solar\_option\_payoff\_structure, 27

solar\_time\_adjustment, 27

solar\_time\_constant, 28

solar\_time\_declination, 28

solarModel, 20

solarModel.monthly\_mixture, 21

tnorm, 29

`update.solarModel`, [30](#)  
`updateCAMS`, [30](#)