Package ‘solarr’

October 4, 2024

Type Package

Title Stochastic models for solar radiation

Version 0.2.0

Author Beniamino Sartini

Maintainer Beniamino Sartini <beniamino.sartini2@unibo.it>

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

Depends R (>= 3.5.0),
ggplot2,
tibble,
np

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),
lubridate (>= 1.8.0),
reticulate (>= 1.24),
nortest,
broom,
formula.tools

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

License GPL-3

VignetteBuilder knitr

Encoding UTF-8

LazyData true

LinkingTo Rcpp

RoxygenNote 7.1.1

R topics documented:

`control_seasonalClearsky` *Control parameters for a 'seasonalClearsky' object*

Description

Control parameters for a 'seasonalClearsky' object

Usage

```
control_seasonalClearsky(
  method = "II",
  include.intercept = TRUE,
  order = 1,
  period = 365,
  delta0 = 1.4,
  lower = 0,
  upper = 3,
  by = 0.001,
  ntol = 30,
  quiet = FALSE
)
```

Arguments

`method` character, method for clear sky estimate, can be ‘I‘ or ‘II‘.

`include.intercept` logical. When ‘TRUE‘, the default, the intercept will be included in the model.

`order` numeric, of sine and cosine elements.

`period` numeric, periodicity. The default is ‘365‘.

`delta0` Value for delta init in the clear sky model.

`lower` numeric, lower bound for delta grid.

`upper` numeric, upper bound for delta grid.

`by` numeric, step for delta grid.

`ntol` integer, tolerance for ‘clearsky > GHI‘ condition. Maximum number of violations admitted.

`quiet` logical. When ‘FALSE‘, the default, the functions displays warning or messages.

Details

The parameters ‘ntol‘, ‘lower‘, ‘upper‘ and ‘by‘ are used exclusively in `clearsky_optimizer`.

Examples

```
control = control_seasonalClearsky()
```

---

control_solarModel *Control parameters for a ‘solarModel‘ object*

Description

Control function for a solarModel

Usage

```
control_solarModel(
  clearsky = control_seasonalClearsky(),
  stochastic_clearsky = FALSE,
 seasonal.mean = list(seasonalOrder = 1, include.H0 = FALSE, include.intercept = TRUE,
    monthly.mean = TRUE),
  mean.model = list(arOrder = 2, include.intercept = FALSE),
 seasonal.variance = list(seasonalOrder = 1, correction = TRUE, monthly.mean = TRUE),
 variance.model = rugarch::ugarchspec(variance.model = list(garchOrder = c(1, 1)),
    mean.model = list(armaOrder = c(0, 0), include.mean = FALSE)),
  mixture.model = list(match_moments = FALSE, abstol = 0.001, maxit = 150),
  threshold = 0.01,
  outliers_quantile = 0,
  quiet = FALSE
)
```

Arguments

`clearsky` list with control parameters, see `control_seasonalClearsky` for details.

`seasonal.mean` a list of parameters. Available choices are:

- **'seasonalOrder'** An integer specifying the order of the seasonal component in the model. The default is '1'.
- **'include.intercept'** When 'TRUE' the intercept will be included in the seasonal model. The dafault if 'TRUE'.
- **'monthly.mean'** When 'TRUE' a set of 12 monthly means parameters will be computed from the deseasonalized time series to center it perfectly around zero.

`mean.model` a list of parameters.

- **'arOrder'** An integer specifying the order of the AR component in the model. The default is '2'.
- **'include.intercept'** When 'TRUE' the intercept will be included in the AR model. The dafault if 'FALSE'.

`seasonal.variance` a list of parameters. Available choices are:

- **'seasonalOrder'** An integer specifying the order of the seasonal component in the model. The default is '1'.
- **'correction'** When true the seasonal variance is corrected to ensure that the standardize the residuals with a unitary variance.
- **'monthly.mean'** When 'TRUE' a set of 12 monthly variances parameters will be computed from the deseasonalized time series to center it perfectly around zero.

`variance.model` an 'ugarchspec' object for GARCH variance. Default is 'GARCH(1,1)'.

`mixture.model` a list of parameters.

`threshold` numeric, threshold for the estimation of alpha and beta.

`outliers_quantile` quantile for outliers detection. If different from 0, the observations that are below the quantile at confidence levels 'outliers_quantile' and the observation above the quantile at confidence level 1-'outliers_quantile' will have a weight equal to zero and will be excluded from estimations.

`quiet` logical, when 'TRUE' the function will not display any message.

Examples

```
control <- control_solarModel()
```

---

control_solarOption *Control parameters for a solar option*

Description

Control parameters for a solar option

Usage

```
control_solarOption(
  nyears = c(2005, 2023),
  K = 0,
  leap_year = FALSE,
  nsim = 200,
  ci = 0.05,
  seed = 1,
  B = discountFactor()
)
```

Arguments

nyears	numeric vector. Interval of years considered. The first element will be the minimum and the second the maximum years used in the computation of the fair payoff.
K	numeric, level for the strike with respect to the seasonal mean. The seasonal mean is multiplied by 'exp(K)'.
leap_year	logical, when 'FALSE', the default, the year will be considered of 365 days, otherwise 366.
nsim	integer, number of simulations used to bootstrap the premium's bounds. See solarOption_historical_bootstrap.
ci	numeric, confidence interval for bootstrapping. See solarOption_historical_bootstrap.
seed	integer, random seed for reproducibility. See solarOption_historical_bootstrap.
B	function. Discount factor function. Should take as input a number (in years) and return a discount factor.
put	logical, when 'TRUE', the default, the computations will consider a 'put' contract. Otherwise a 'call'.
target.Yt	logical, when 'TRUE', the default, the computations will consider the pdf of 'Yt' otherwise the pdf of solar radiation.

Examples

```
control_options <- control_solarOption()
```

---

desscher   *Esscher transform of a density*

Description

Given a function of 'x', i.e. $f_X(x)$, compute its Esscher transform and return again a function of 'x'.

Usage

```
desscher(pdf, theta = 0, lower = -Inf, upper = Inf)
```

Arguments

pdf	density function.
theta	Esscher parameter.
lower	numeric, lower bound for integration, i.e. the lower bound for the pdf.
upper	numeric, lower bound for integration, i.e. the upper bound for the pdf.

Details

Given a pdf $f_X(x)$ the function computes its Esscher transform, i.e.

$$\mathcal{E}_\theta\{f_X(x)\} = \frac{e^{\theta x} f_X(x)}{\int_{-\infty}^{\infty} e^{\theta x} f_X(x) dx}$$

Examples

```
# Grid of points
grid <- seq(-3, 3, 0.1)
# Density function of x
pdf <- function(x) dnorm(x, mean = 0)
# Esscher density (no transform)
esscher_pdf <- desscher(pdf, theta = 0)
pdf(grid) - esscher_pdf(grid)
# Esscher density (transform)
esscher_pdf_1 <- function(x) dnorm(x, mean = -0.1)
esscher_pdf_2 <- desscher(pdf, theta = -0.1)
esscher_pdf_1(grid) - esscher_pdf_2(grid)
# Log-probabilities
esscher_pdf(grid, log = TRUE)
esscher_pdf_2(grid, log = TRUE)
```

---

desscherMixture *Esscher transform of a Gaussian Mixture*

Description

Esscher transform of a Gaussian Mixture

Usage

```
desscherMixture(means = c(0, 0), sd = c(1, 1), p = c(0.5, 0.5), theta = 0)

pesscherMixture(means = c(0, 0), sd = c(1, 1), p = c(0.5, 0.5), theta = 0)
```

Arguments

means	vector of means parameters.
sd	vector of std. deviation parameters.
p	vector of probability parameters.
theta	Esscher parameter, the default is zero.

Examples

```
library(ggplot2)
grid <- seq(-5, 5, 0.01)
# Density
pdf_1 <- desscherMixture(means = c(-3, 3), theta = 0)(grid)
pdf_2 <- desscherMixture(means = c(-3, 3), theta = -0.5)(grid)
pdf_3 <- desscherMixture(means = c(-3, 3), theta = 0.5)(grid)
ggplot()+
 geom_line(aes(grid, pdf_1), color = "black")+
 geom_line(aes(grid, pdf_2), color = "green")+
 geom_line(aes(grid, pdf_3), color = "red")
# Distribution
cdf_1 <- pesscherMixture(means = c(-3, 3), theta = 0)(grid)
cdf_2 <- pesscherMixture(means = c(-3, 3), theta = -0.2)(grid)
cdf_3 <- pesscherMixture(means = c(-3, 3), theta = 0.2)(grid)
ggplot()+
  geom_line(aes(grid, cdf_1), color = "black")+
  geom_line(aes(grid, cdf_2), color = "green")+
  geom_line(aes(grid, cdf_3), color = "red")
```

---

detect_season *Detect the season*

Description

Detect the season from a vector of dates

Usage

```
detect_season(x, invert = FALSE)
```

Arguments

x	vector of dates in the format ‘YYYY-MM-DD‘.
invert	logica, when ‘TRUE‘ the seasons will be inverted.

Value

a character vector containing the correspondent season. Can be ‘spring‘, ‘summer‘, ‘autumn‘, ‘winter‘.

Examples

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

`dgumbel` *Gumbel random variable*

Description

Gumbel density, distribution, quantile and random generator.

Usage

```
dgumbel(x, location = 0, scale = 1, log = FALSE)

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

qgumbel(p, location = 0, scale = 1, log.p = FALSE, lower.tail = TRUE)

rgumbel(n, location = 0, scale = 1)
```

Arguments

x	vector of quantiles.
location	location parameter.
scale	scale parameter.
log	logical; if ‘TRUE‘, probabilities are returned as ‘log(p)‘.
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.

References

Gumbel distribution [W].

Examples

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

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

# Distribution function
p <- pgumbel(x, location = 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")
```

---

discountFactor *Discount factor function*

Description

Discount factor function

Usage

```
discountFactor(r = 0.03, discrete = TRUE)
```

Arguments

r	level of yearly constant risk-free rate
discrete	logical, when ‘TRUE‘, the default, discrete compounding will be used. Otherwise continuous compounding.

---

dkumaraswamy *Kumaraswamy random variable*

Description

Kumaraswamy density, distribution, quantile and random generator.

Usage

```
dkumaraswamy(x, a = 1, b = 1, log = 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 ‘a > 0‘.
b	parameter ‘b > 0‘.
log	logical; if ‘TRUE‘, probabilities are returned as ‘log(p)‘.
log.p	logical; if ‘TRUE‘, probabilities p are given as ‘log(p)‘.
lower.tail	logical; if ‘TRUE‘, the default, the computed 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.

References

Kumaraswamy Distribution [W].

Examples

```
x <- seq(0, 1, 0.01)
# Density function
plot(x, dkumaraswamy(x, 0.2, 0.3), type = "l")
plot(x, dkumaraswamy(x, 2, 1.1), type = "l")
# Distribution function
plot(x, pkumaraswamy(x, 2, 1.1), type = "l")
# Quantile function
qkumaraswamy(0.2, 0.4, 1.4)
# Random generator
rkumaraswamy(20, 0.4, 1.4)
```

---

dmixnorm *Gaussian mixture random variable*

Description

Gaussian mixture density, distribution, quantile and random generator.

Usage

```
dmixnorm(x, means = rep(0, 2), sd = rep(1, 2), p = rep(1/2, 2), log = FALSE)

pmixnorm(
  x,
  means = rep(0, 2),
  sd = rep(1, 2),
  p = rep(1/2, 2),
  lower.tail = TRUE,
  log.p = FALSE
)

qmixnorm(
  x,
  means = rep(0, 2),
  sd = rep(1, 2),
  p = rep(1/2, 2),
  lower.tail = TRUE,
  log.p = FALSE
)

rmixnorm(n, means = rep(0, 3), sd = rep(1, 3), p = rep(1/3, 3))
```

Arguments

x	vector of quantiles or probabilities.
means	vector of means parameters.
sd	vector of std. deviation parameters.
p	vector of probability parameters.
log	logical; if ‘TRUE‘, probabilities are returned as ‘log(p)‘.
lower.tail	logical; if TRUE (default), probabilities are ‘P[X < x]‘ otherwise, ‘P[X > x]‘.
log.p	logical; if ‘TRUE‘, probabilities p are given as ‘log(p)‘.
n	number of observations. If ‘length(n) > 1‘, the length is taken to be the number required.

References

Mixture Models [W].

Examples

```
# Parameters
means = c(-3,0,3)
sd = rep(1, 3)
p = c(0.2, 0.3, 0.5)
# Density function
dmixnorm(3, means, sd, p)
# Distribution function
dmixnorm(c(1.2, -3), means, sd, p)
# Quantile function
qmixnorm(0.2, means, sd, p)
# Random generator
rmixnorm(1000, means, sd, p)
```

---

dmvmixnorm *Multivariate Gaussian mixture random variable*

Description

Multivariate Gaussian mixture density, distribution, quantile and random generator.

Usage

```
dmvmixnorm(
  x,
  means = matrix(0, 2, 2),
  sigma2 = matrix(1, 2, 2),
  p = rep(1/2, 2),
  rho = c(0, 0),
  log = FALSE
)

pmvmixnorm(
```

```
  x,
  means = matrix(0, 2, 2),
  sigma2 = matrix(1, 2, 2),
  p = rep(1/2, 2),
  rho = c(0, 0),
  lower = -Inf,
  log.p = FALSE
)

qmvmixnorm(
  x,
  means = matrix(0, 2, 2),
  sigma2 = matrix(1, 2, 2),
  p = rep(1/2, 2),
  rho = c(0, 0),
  log.p = FALSE
)
```

Examples

```
# Means components
mean_1 = c(-1.8,-0.4)
mean_2 = c(0.6, 0.5)
# Dimension of the random variable
j = length(mean_1)
# Matrix of means
means = matrix(c(mean_1, mean_2), j,j, byrow = TRUE)

# Variance components
var_1 = c(1,1.4)
var_2 = c(1.3, 1.2)
# Matrix of variances
sigma2 = matrix(c(var_1, var_2), j,j, byrow = TRUE)

# Correlations
rho <- c(rho_1 = 0.2, rho_2 = 0.3)

# Probability for each component
p <- c(0.4, 0.6)

x <- matrix(c(0.1,-0.1), nrow = 1)
dmvmixnorm(x, means, sigma2, p, rho)
pmvmixnorm(x, means, sigma2, p, rho)
qmvmixnorm(0.35, means, sigma2, p, rho)
```

`dmvsolarGHI` *Bivariate PDF GHI*

Description

Bivariate PDF GHI

Usage

```
dmvsolarGHI(x, Ct, alpha, beta, joint_pdf_Yt)
```

---

dsnorm *Skewed Normal random variable*

Description

Skewed Normal density, distribution, quantile and random generator.

Usage

```
dsnorm(x, location = 0, scale = 1, shape = 0, log = FALSE)

psnorm(x, location = 0, scale = 1, shape = 0, log.p = FALSE, lower.tail = TRUE)

qsnorm(p, location = 0, scale = 1, shape = 0, log.p = FALSE, lower.tail = TRUE)

rsnorm(n, location = 0, scale = 1, shape = 0)
```

Arguments

x	vector of quantiles.
location	location parameter.
scale	scale parameter.
shape	skewness parameter.
log	logical; if ‘TRUE‘, probabilities are returned as ‘log(p)‘.
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.

References

Skewed Normal Distribution [W].

Examples

```
# Grid of points
x <- seq(-5, 5, 0.01)

# Density function (right tailed)
p <- dsnorm(x, shape = 4.9)
plot(x, p, type = "l")

# Density function (left tailed)
p <- dsnorm(x, shape = -4.9)
plot(x, p, type = "l")
```

```
# Distribution function
p <- psnorm(x)
plot(x, p, type = "l")

# Quantile function
dsnorm(0.1)
psnorm(qsnorm(0.9))

# Random numbers
plot(rsnorm(100), type = "l")
```

`dsolar` *Solar radiation random variable*

Description

Solar radiation density, distribution, quantile and random generator.

Usage

```
dsolar(x, Ct, alpha, beta, pdf_Yt, log = FALSE)
```

Arguments

`x`	vector of quantiles.
`Ct`	clear sky radiation
`alpha`	parameter ‘alpha > 0‘.
`beta`	parameter ‘beta > 0‘ and ‘alpha + beta < 1‘.
`pdf_Yt`	density of Yt.
`log`	logical; if ‘TRUE‘, probabilities are returned as ‘log(p)‘.
`p`	vector of probabilities.
`log.p`	logical; if ‘TRUE‘, probabilities p are given as ‘log(p)‘.
`lower.tail`	logical; if ‘TRUE‘, the default, the computed probabilities are ‘P[X < x]‘. Otherwise, ‘P[X > x]‘.

Details

Consider a random variable $Y \in [-\infty, \infty]$ with a known density function ‘pdf_Yt‘. Then the funtion ‘dsolarGHI‘ compute the density function of the following transformed random variable, i.e.

$$GHI(Y) = C_t(1 - \alpha - \beta \exp(-\exp(Y)))$$

where $GHI(Y) \in [Ct(1 - \alpha - \beta), Ct(1 - \alpha)]$.

Examples

```
# Density
dsolarGHI(5, 7, 0.001, 0.9, function(x) dnorm(x))
dsolarGHI(5, 7, 0.001, 0.9, function(x) dnorm(x, sd=2))

# Distribution
psolarGHI(3.993, 7, 0.001, 0.9, function(x) dnorm(x))
psolarGHI(3.993, 7, 0.001, 0.9, function(x) dnorm(x, sd=2))

# Quantile
qsolarGHI(c(0.05, 0.95), 7, 0.001, 0.9, function(x) dnorm(x))
qsolarGHI(c(0.05, 0.95), 7, 0.001, 0.9, function(x) dnorm(x, sd=2))

# Random generator (I)
Ct <- Bologna$seasonal_data$Ct
GHI <- purrr::map(Ct, ~rsolarGHI(1, .x, 0.001, 0.9, function(x) dnorm(x, sd=0.8)))
plot(1:366, GHI, type="l")

# Random generator (II)
pdf <- function(x) dmixnorm(x, c(-0.8, 0.5), c(1.2, 0.7), c(0.3, 0.7))
GHI <- purrr::map(Ct, ~rsolarGHI(1, .x, 0.001, 0.9, pdf))
plot(1:366, GHI, type="l")
```

`dsolarK` *Clearness index random variable*

Description

Clearness index density, distribution, quantile and random generator.

Usage

```
dsolarK(x, alpha, beta, pdf_Yt, log = FALSE)

psolarK(x, alpha, beta, pdf_Yt, log.p = FALSE, lower.tail = TRUE)

qsolarK(p, alpha, beta, pdf_Yt, log.p = FALSE, lower.tail = TRUE)

rsolarK(n, alpha, beta, pdf_Yt)
```

Arguments

`x`	vector of quantiles.
`alpha`	parameter ‘alpha > 0‘.
`beta`	parameter ‘beta > 0‘ and ‘alpha + beta < 1‘.
`pdf_Yt`	density of Yt.
`log`	logical; if ‘TRUE‘, probabilities are returned as ‘log(p)‘.
`log.p`	logical; if ‘TRUE‘, probabilities p are given as ‘log(p)‘.
`lower.tail`	logical; if ‘TRUE‘, the default, the computed probabilities are ‘P[X < x]‘. Otherwise, ‘P[X > x]‘.
`p`	vector of probabilities.

Details

Consider a random variable $Y \in [-\infty, \infty]$ with a known density function 'pdf_Yt'. Then the funtion 'dsolarK' compute the density function of the following transformed random variable, i.e.

$$K(Y) = 1 - \alpha - \beta \exp(-\exp(Y))$$

where $K(Y) \in [1 - \alpha - \beta, 1 - \alpha]$.

Examples

```
# Density
dsolarK(0.4, 0.001, 0.9, function(x) dnorm(x))
dsolarK(0.4, 0.001, 0.9, function(x) dnorm(x, sd = 2))

# Distribution
psolarK(0.493, 0.001, 0.9, function(x) dnorm(x))
psolarK(0.493, 0.001, 0.9, function(x) dnorm(x, sd = 2))

# Quantile
qsolarK(c(0.05, 0.95), 0.001, 0.9, function(x) dnorm(x))
qsolarK(c(0.05, 0.95), 0.001, 0.9, function(x) dnorm(x, sd = 2))

# Random generator (I)
Kt <- rsolarK(366, 0.001, 0.9, function(x) dnorm(x, sd = 1.3))
plot(1:366, Kt, type="l")

# Random generator (II)
pdf <- function(x) dmixnorm(x, c(-1.8, 0.9), c(0.5, 0.7), c(0.6, 0.4))
Kt <- rsolarK(36, 0.001, 0.9, pdf)
plot(1:36, Kt, type="l")
```

---

dsolarX *Solar risk driver random variable*

Description

Solar risk driver density, distribution, quantile and random generator.

Usage

```
dsolarX(x, alpha, beta, pdf_Yt, log = FALSE)

psolarX(x, alpha, beta, pdf_Yt, log.p = FALSE, lower.tail = TRUE)

qsolarX(p, alpha, beta, pdf_Yt, log.p = FALSE, lower.tail = TRUE)

rsolarX(n, alpha, beta, pdf_Yt)
```

Arguments

x	vector of quantiles.
alpha	parameter 'alpha > 0'.

beta	parameter ‘beta > 0‘ and ‘alpha + beta < 1‘.
pdf_Yt	density of Yt.
log	logical; if ‘TRUE‘, probabilities are returned as ‘log(p)‘.
log.p	logical; if ‘TRUE‘, probabilities p are given as ‘log(p)‘.
lower.tail	logical; if ‘TRUE‘, the default, the computed probabilities are ‘P[X < x]‘. Otherwise, ‘P[X > x]‘.
p	vector of probabilities.

Details

Consider a random variable $Y \in [-\infty, \infty]$ with a known density function ‘pdf_Yt‘. Then the funtion ‘dsolarX‘ compute the density function of the following transformed random variable, i.e.

$$X(Y) = \alpha + \beta \exp(-\exp(Y))$$

where $X(Y) \in [\alpha, \alpha + \beta]$.

Examples

```
# Density
dsolarX(0.4, 0.001, 0.9, function(x) dnorm(x))
dsolarX(0.4, 0.001, 0.9, function(x) dnorm(x, sd = 2))

# Distribution
psolarX(0.493, 0.001, 0.9, function(x) dnorm(x))
dsolarX(0.493, 0.001, 0.9, function(x) dnorm(x, sd = 2))

# Quantile
qsolarX(c(0.05, 0.95), 0.001, 0.9, function(x) dnorm(x))
qsolarX(c(0.05, 0.95), 0.001, 0.9, function(x) dnorm(x, sd = 1.3))

# Random generator (I)
Kt <- rsolarX(366, 0.001, 0.9, function(x) dnorm(x, sd = 0.8))
plot(1:366, Kt, type="l")

# Random generator (II)
pdf <- function(x) dmixnorm(x, c(-1.8, 0.9), c(0.5, 0.7), c(0.6, 0.4))
Kt <- rsolarX(366, 0.001, 0.9, pdf)
plot(1:366, Kt, type="l")
```

`gaussianMixture` *Gaussian mixture*

Description

Fit the parameters of a gaussian mixture with k-components.

Usage

```
gaussianMixture(
  x,
  means,
  sd,
  p,
  components = 2,
  weights,
  maxit = 100,
  abstol = 1e-14,
  na.rm = FALSE
)
```

Arguments

x	vector
means	vector of initial means parameters.
sd	vector of initial std. deviation parameters.
p	vector of initial probability parameters.
components	number of components.
weights	observations weights, if a weight is equal to zero the observation is excluded, otherwise is included with unitary weight. When 'missing' all the available observations will be used.
maxit	maximum number of iterations.
na.rm	logical. When 'TRUE', the default, 'NA' values will be excluded from the computations.
match_moments	logical. When 'TRUE', the parameters of the second distribution will be estimated such that the empirical first two moments of 'x' matches the theoretical Gaussian mixture moments.
absotol	absolute level for convergence.

Value

list with clustered components and the optimal parameters.

Examples

```
means = c(-3,0,3)
sd = rep(1, 3)
p = c(0.2, 0.3, 0.5)
# Density function
pdf <- dmixnorm(means, sd, p)
# Distribution function
cdf <- pmixnorm(means, sd, p)
# Random numbers
x <- rgaussianMixture(1000, means, sd, p)
gaussianMixture(x$X, means, sd, p, components = 3)
gaussianMixture(x$X, means, sd, prior_p = p, components = 3)
```

havDistance *Haversine distance*

Description

Compute the Haversine distance between two points.

Usage

```
havDistance(lat_1, lon_1, lat_2, lon_2)
```

Arguments

lat_1	numeric, latitude of first point.
lon_1	numeric, longitude of first point.
lat_2	numeric, latitude of second point.
lon_2	numeric, longitude of second point.

Value

Numeric vector the distance in kilometers.

Examples

```
havDistance(43.3, 12.1, 43.4, 12.2)
havDistance(43.35, 12.15, 43.4, 12.2)
```

IDW *Inverse Distance Weighting Function*

Description

Return a distance weighting function

Usage

```
IDW(beta, d0)
```

Arguments

beta	parameter used in exponential and power functions.
d0	parameter used only in exponential function.

Details

When the parameter ‘d0‘ is not specified the function returned will be of power type otherwise of exponential type.

Examples

```
# Power weighting
IDW_pow <- IDW(2)
IDW_pow(c(2, 3,10))
IDW_pow(c(2, 3,10), normalize = TRUE)
# Exponential weighting
IDW_exp <- IDW(2, d0 = 5)
IDW_exp(c(2, 3,10))
IDW_exp(c(2, 3,10), normalize = TRUE)
```

---

is_leap_year *Is leap year?*

Description

Check if a given year is leap (366 days) or not (365 days).

Usage

```
is_leap_year(x)
```

Arguments

x	numeric value or dates vector in the format ‘YYYY-MM-DD‘.

Value

Boolean. ‘TRUE‘ if it is a leap year, ‘FALSE‘ otherwise.

Examples

```
is_leap_year("2024-02-01")
is_leap_year(c(2023:2030))
is_leap_year(c("2024-10-01", "2025-10-01"))
is_leap_year("2029-02-01")
```

---

kernelRegression *Kernel regression*

Description

Kernel regression

Kernel regression

Details

Fit a kernel regression.

Active bindings

`model` an object of the class ‘npreg‘.

Methods

Public methods:

- `kernelRegression$new()`
- `kernelRegression$predict()`
- `kernelRegression$clone()`

Method `new()`**:** Initialize a ‘kernelRegression‘ object

Usage:

```
kernelRegression$new(formula, data, ...)
```

Arguments:

`formula` formula, an object of class ‘formula‘ (or one that can be coerced to that class).

`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.

`...` other parameters to be passed to the function ‘np::npreg‘.

Method `predict()`**:** Predict method

Usage:

```
kernelRegression$predict(...)
```

Arguments:

`...` arguments to fit.

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
kernelRegression$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`ks_test` *Kolmogorov Smirnov test for a distribution*

Description

Test against a specific distribution with ‘ks_test‘ and perform a two sample invariance test for a time series with ‘ks_ts_test‘

Usage

```
ks_test(
  x,
  cdf,
  ci = 0.05,
  min_quantile = 0.015,
  max_quantile = 0.985,
  k = 1000,
  plot = FALSE
)
```

```
ks_ts_test(
  x,
  ci = 0.05,
  min_quantile = 0.015,
  max_quantile = 0.985,
  seed = 1,
  plot = FALSE
)
```

Arguments

x	a vector.
ci	p.value for rejection.
min_quantile	minimum quantile for the grid of values.
max_quantile	maximum quantile for the grid of values.
k	finite value for approximation of infinite sum.
plot	when 'TRUE' a plot is returned, otherwise a 'tibble'.
seed	random seed for two sample test.
pdf	a function. The theoric density to use for comparison.

Value

when 'plot = TRUE' a plot is returned, otherwise a 'tibble'.

---

makeSemiPositive *Make a matrix positive semi-definite*

Description

Make a matrix positive semi-definite

Usage

```
makeSemiPositive(x, neg_values = 1e-05)
```

Arguments

x	matrix, squared and symmetric.
neg_values	numeric, the eigenvalues lower the zero will be substituted with this value.

Examples

```
m <- matrix(c(2, 2.99, 1.99, 2), nrow = 2, byrow = TRUE)
makeSemiPositive(m)
```

mvgaussianMixture *Multivariate gaussian mixture*

Description

Multivariate gaussian mixture

Usage

```
mvgaussianMixture(
  x,
  means,
  sd,
  p,
  components = 2,
  maxit = 100,
  abstol = 1e-14,
  na.rm = FALSE
)
```

number_of_day *Number of day*

Description

Compute the number of day of the year given a vector of dates.

Usage

```
number_of_day(x)
```

Arguments

x	dates vector in the format ‘YYYY-MM-DD‘.

Value

Numeric vector with the number of the day during the year.

Examples

```
number_of_day("2040-01-31")
number_of_day(c("2040-01-31", "2023-04-01", "2015-09-02"))
number_of_day(c("2029-02-28", "2029-03-01", "2020-12-31"))
number_of_day(c("2020-02-29", "2020-03-01", "2020-12-31"))
```

`optionPayoff` *Option payoff function*

Description

Compute the payoffs of an option at maturity.

Usage

```
optionPayoff(x, strike = 0, c0 = 0, put = TRUE)
```

Arguments

`x`	numeric, vector of values at maturity.
`strike`	numeric, option strike.
`put`	logical, when 'TRUE', the default, the payoff function is a put othewise a call.
`v0`	numeric, price of the option.

Examples

```
optionPayoff(10, 9, 1, put = TRUE)
mean(optionPayoff(seq(0, 20), 9, 1, put = TRUE))
```

`PDF` *Density, distribution and quantile function*

Description

Return a function of 'x' given the specification of a function of 'x'.

Usage

```
PDF(.f, ...)

CDF(.f, lower = -Inf, ...)

Quantile(cdf, lower = -Inf, x0 = 0)
```

Arguments

`.f`	density function
`...`	other parameters to be passed to '.f'.
`lower`	lower bound for integration (domain).
`cdf`	cumulative distribution function.

Examples

```
# Density
pdf <- PDF(dnorm, mean = 0.3, sd = 1.3)
pdf(3)
dnorm(3, mean = 0.3, sd = 1.3)
# Distribution
cdf <- CDF(dnorm, mean = 0.3, sd = 1.3)
cdf(3)
pnorm(3, mean = 0.3, sd = 1.3)
# Numeric quantile function
pnorm(Quantile(dnorm)(0.9))
```

`psolarGHI` *Distribution function for the GHI*

Description

Distribution function for the GHI

Quantile function for the GHI

Random generator function for the GHI

Usage

```
psolarGHI(x, Ct, alpha, beta, pdf_Yt, log.p = FALSE, lower.tail = TRUE)

qsolarGHI(p, Ct, alpha, beta, pdf_Yt, log.p = FALSE, lower.tail = TRUE)

rsolarGHI(n, Ct, alpha, beta, pdf_Yt)
```

`riccati_root` *Riccati Root*

Description

Compute the square root of a symmetric matrix.

Usage

```
riccati_root(x)
```

Arguments

`x`	squared and symmetric matrix.

Examples

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

seasonalClearsky *Clear sky seasonal model*

Description

Clear sky seasonal model

Clear sky seasonal model

Super class

`solarr::seasonalModel` -> `seasonalClearsky`

Public fields

`control` See the function `control_seasonalClearsky` for details.

`lat` latitude of the place considered.

Methods

Public methods:

- `seasonalClearsky$new()`
- `seasonalClearsky$fit()`
- `seasonalClearsky$updateH0()`
- `seasonalClearsky$clone()`

Method `new()`: Initialize a seasonalClearsky model

Usage:

```
seasonalClearsky$new(control = control_seasonalClearsky())
```

Arguments:

`control` See the function `control_seasonalClearsky` for details.

Method `fit()`: Fit a seasonal model for clear sky radiation

Usage:

```
seasonalClearsky$fit(x, date, lat, clearsky)
```

Arguments:

`x` time series of solar radiation

`date` time series of dates

`lat` reference latitude

`clearsky` optional time series of observed clerasky radiation.

Method `updateH0()`: Update the time series of Extraterrestrial radiation

Usage:

```
seasonalClearsky$updateH0(lat)
```

Arguments:

`lat` reference latitude

Method `clone()`: The objects of this class are cloneable with this method.

Usage:

`seasonalClearsky$clone(deep = FALSE)`

Arguments:

`deep` Whether to make a deep clone.

Examples

```
library(ggplot2)
# Arguments
place <- "Palermo"
# solarModel specification
spec <- solarModel_spec(place, target = "GHI")
# Extract the required elements
x <- spec$data$GHI
date <- spec$data$date
lat <- spec$coords$lat
clearsky <- spec$data$clearsky

# Initialize the model
model <- seasonalClearsky$new()
# Fit the model
model$fit(x, date, lat, clearsky)
# Predict the seasonal values
spec$data$Ct <- model$predict(spec$data$n)
```

`seasonalModel` *Seasonal Model Object*

Description

The ‘seasonalModel‘ class implements a seasonal regression model as a linear combination of sine and cosine functions. This model is designed to capture periodic effects in time series data, particularly for applications involving seasonal trends.

Details

The seasonal model is fitted using a specified formula, which allows for the inclusion of external regressors along with sine and cosine terms to model seasonal variations. The periodicity can be customized, and the model can be updated with new coefficients after fitting.

Public fields

`seasonal_data` Slot that contains eventual externals seasonal regressors used for fitting.

`extra_params` Slot used for containing eventual extra parameters.

Active bindings

`coefficients` Get a vector with the fitted coefficients.

`model` Get the fitted ‘lm‘ object.

`period` Get the seasonality in days.

`order` Get the number of combinations of sines and cosines used.

Methods

Public methods:

- seasonalModel$new()
- seasonalModel$fit()
- seasonalModel$predict()
- seasonalModel$update()
- seasonalModel$clone()

Method `new()`**:** Initialize an object of the class ‘seasonalModel‘.

Usage:

```
seasonalModel$new(order = 1, period = 365)
```

Arguments:

`order` numeric, number of sine and cosine used in fitting.

`period` numeric, seasonal periodicity. The default is $\frac{2\pi}{365}$.

Method `fit()`**:** Fit a seasonal model as a linear combination of sine and cosine functions and eventual external regressors specified in the formula. The external regressors used should have the same periodicity, i.e. not stochastic regressors are allowed.

Usage:

```
seasonalModel$fit(formula, data, ...)
```

Arguments:

`formula` formula, an object of class ‘formula‘ (or one that can be coerced to that class). It is a symbolic description of the model to be fitted and can be used to include or exclude the intercept or external regressors in ‘data‘.

`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.

`...` other parameters to be passed to the function lm.

Method `predict()`**:** Predict method for the class ‘seasonalModel‘.

Usage:

```
seasonalModel$predict(n)
```

Arguments:

`n` integer, number of day of the year.

Method `update()`**:** Update the parameters inside the model.

Usage:

```
seasonalModel$update(coefficients)
```

Arguments:

`coefficients` vector of parameters.

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
seasonalModel$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

seasonalRadiation *Seasonal model for solar radiation radiation*

Description

Fit a seasonal model for solar radiation

Usage

```
seasonalRadiation(spec)
```

Arguments

spec	an object with class 'solarModelSpec'. See the function solarModel_spec for details.

Examples

```
library(ggplot2)
# Seasonal model for GHI
spec <- solarModel_spec("Oslo", target = "GHI")
model <- seasonalRadiation(spec)
spec$data$GHI_bar <- model$predict(spec$data$n)
ggplot(spec$data)+
 geom_line(aes(n, GHI))+
 geom_line(aes(n, GHI_bar), color = "blue")

# Seasonal model for clear sky
spec <- solarModel_spec("Oslo", target = "clearsky")
model <- seasonalRadiation(spec)
spec$data$Ct_bar <- model$predict(spec$data$n)
ggplot(spec$data)+
 geom_line(aes(n, clearsky))+
 geom_line(aes(n, Ct_bar), color = "blue")
```

seasonalSolarFunctions *Solar seasonal functions*

Description

Solar seasonal functions

Solar seasonal functions

Active bindings

`G0` solar constant, i,e, '1367'.

Methods

Public methods:

- `seasonalSolarFunctions$new()`
- `seasonalSolarFunctions$method()`
- `seasonalSolarFunctions$B()`
- `seasonalSolarFunctions$degree()`
- `seasonalSolarFunctions$radiant()`
- `seasonalSolarFunctions$time_adjustment()`
- `seasonalSolarFunctions$G0n()`
- `seasonalSolarFunctions$declination()`
- `seasonalSolarFunctions$solar_angle()`
- `seasonalSolarFunctions$solar_altitude()`
- `seasonalSolarFunctions$sun_hours()`
- `seasonalSolarFunctions$angle_minmax()`
- `seasonalSolarFunctions$cosZ()`
- `seasonalSolarFunctions$H0()`
- `seasonalSolarFunctions$solar_hour()`
- `seasonalSolarFunctions$omega()`
- `seasonalSolarFunctions$clearsky()`
- `seasonalSolarFunctions$clone()`

Method `new()`**:** Initialize a ‘seasonalSolarFunctions‘ object

Usage:

```
seasonalSolarFunctions$new(method = "spencer")
```

Arguments:

`method` character, method type for computations. Can be ‘cooper‘ or ‘spencer‘.

Method `method()`**:** Extract or update the method used for computations.

Usage:

```
seasonalSolarFunctions$method(x)
```

Arguments:

`x` character, method type. Can be ‘cooper‘ or ‘spencer‘.

Returns: When ‘x‘ is missing it return a character containing the method that is actually used.

Method `B()`**:** Seasonal adjustment parameter.

Usage:

```
seasonalSolarFunctions$B(n)
```

Arguments:

`n` number of the day of the year

Details: The function computes

$$B(n) = \frac{2\pi}{365} n$$

Method `degree()`**:** Convert angles in radiant into an angles in degrees.

Usage:

```
seasonalSolarFunctions$degree(x)
```

Arguments:

`x` numeric vector, angles in radiant.

Details: The function computes:

$$\frac{x180}{\pi}$$

Method `radiant()`**:** Convert angles in degrees into an angles in radiant

Usage:

```
seasonalSolarFunctions$radiant(x)
```

Arguments:

`x` numeric vector, angles in degrees.

Details: The function computes:

$$\frac{x\pi}{180}$$

Method `time_adjustment()`**:** Compute solar time adjustment in seconds

Usage:

```
seasonalSolarFunctions$time_adjustment(n)
```

Arguments:

`n` number of the day of the year

Details: The function computes

$$229.2(0.000075 + 0.001868\cos(B) - 0.032077\sin(B) - 0.014615\cos(2B) - 0.04089\sin(2B))$$

Method `G0n()`**:** Compute solar constant

Usage:

```
seasonalSolarFunctions$G0n(n)
```

Arguments:

`n` number of the day of the year

Details: If the selected method is ‘cooper‘, the function computes:

$$G_{0,n} = G_0(1 + 0.033\cos(B))$$

otherwise when it is ‘spencer‘ it computes:

$$G_{0,n} = G_0(1.000110 + 0.034221\cos(B) + 0.001280\sin(B) + 0.000719\cos(2B) + 0.000077\sin(2B))$$

Method `declination()`**:** Compute solar declination

Usage:

```
seasonalSolarFunctions$declination(n)
```

Arguments:

`n` number of the day of the year

Details: If the selected method was ‘cooper‘, the function computes:

$$\delta(n) = 23.45\sin\left(\frac{2\pi(284 + n)}{365}\right)$$

otherwise when it is ‘spencer‘ it computes:

$$\delta(n) = \frac{180}{\pi}(0.006918 - 0.399912\cos(B) + 0.070257\sin(B) - 0.006758\cos(2B))$$

Method `solar_angle()`**:** Compute solar angle at sunset in degrees

Usage:

```
seasonalSolarFunctions$solar_angle(n, lat)
```

Arguments:

`n` number of the day of the year

`lat` latitude in degrees.

Details: The function computes

$$\cos^{-1}(-\tan(\delta(n))\tan(\phi))$$

Method `solar_altitude()`**:** Compute solar altitude in degrees

Usage:

```
seasonalSolarFunctions$solar_altitude(n, lat)
```

Arguments:

`n` number of the day of the year

`lat` latitude in degrees.

Details: The function computes

$$\sin^{-1}(-\sin(\delta(n))\sin(\phi) + \cos(\delta(n))\cos(\phi))$$

Method `sun_hours()`**:** Compute number of sun hours

Usage:

```
seasonalSolarFunctions$sun_hours(n, lat)
```

Arguments:

`n` number of the day of the year

`lat` latitude in degrees.

Details: The function computes

Method `angle_minmax()`**:** Compute the solar angle for a latitude in different dates.

Usage:

```
seasonalSolarFunctions$angle_minmax(n, lat)
```

Arguments:

`n` number of the day of the year

`lat` latitude in degrees.

Method `cosZ()`**:** Compute the incidence angle

Usage:

```
seasonalSolarFunctions$cosZ(n, lat)
```

Arguments:

`n` number of the day of the year

`lat` latitude in degrees.

Method `H0()`**:** Compute the solar extraterrestrial radiation

Usage:

```
seasonalSolarFunctions$H0(n, lat)
```

Arguments:

`n` number of the day of the year

`lat` latitude in degrees.

Method `solar_hour()`**:** Compute the solar hour

Usage:

```
seasonalSolarFunctions$solar_hour(x)
```

Arguments:

`x` datehour

Method `omega()`**:** Compute the solar angle

Usage:

```
seasonalSolarFunctions$omega(x)
```

Arguments:

`x` datehour

Method `clearsky()`**:** Hottel clearsky

Usage:

```
seasonalSolarFunctions$clearsky(
  cosZ = NULL,
  G0 = NULL,
  altitude = 2.5,
  clime = "No Correction"
)
```

Arguments:

`cosZ` solar incidence angle

`G0` solar constant

`altitude` altitude in km

`clime` clime correction

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
seasonalSolarFunctions$clone(deep = FALSE)
```

Arguments:

deep Whether to make a deep clone.

Examples

```
sf <- seasonalSolarFunctions$new()
sf$angle_minmax("2022-01-01", 44)
sf$H0(1:365, 44)
```

solarEsscher *Calibrate Esscher Bounds and parameters*

Description

Calibrate Esscher Bounds and parameters

Calibrate Esscher Bounds and parameters

Public fields

`control` list containing the control parameters

`grid` list containing the grids

Active bindings

`bounds` calibrated bounds with respect to bootstrapped payoff.

`models` models to predict the optimal theta given the expected return.

Methods

Public methods:

- `solarEsscher$new()`
- `solarEsscher$calibrator()`
- `solarEsscher$calibrate_bounds()`
- `solarEsscher$create_grid()`
- `solarEsscher$fit_theta()`
- `solarEsscher$predict()`
- `solarEsscher$clone()`

Method `new()`**:** Initialize the settings for calibration of Esscher parameter.

Usage:

```
solarEsscher$new(
  n_key_points = 15,
  init_lambda = 0,
  lower_lambda = -1,
  upper_lambda = 1,
  put = TRUE,
  target.Yt = TRUE,
  quiet = FALSE,
  control_options = control_solarOption()
)
```

Arguments:

`n_key_points` integer, number of key points for interpolation.

`init_lambda` numeric, initial value for the Esscher parameter.

`lower_lambda` numeric, lower value for the Esscher parameter.

`upper_lambda` numeric, upper value for the Esscher parameter.

`put` logical, when ‘TRUE‘ will be considered a put contract otherwise a call contract.

`target.Yt` logical, when 'TRUE' will be distorted with esscher parameter the pdf of Yt otherwise the pdf of the GHI.

`quiet` logical

`control_options` control function. See `control_solarOption` for details.

Method `calibrator()`**:** Calibrate the optimal Esscher parameter given a target price

Usage:

```
solarEsscher$calibrator(model, target_price, nmonths = 1:12, target.Yt)
```

Arguments:

`model` solar model

`target_price` the 'target_price' represent the model price under the target Q-measure.

`nmonths` month or months

`target.Yt` logical, when 'TRUE' will be distorted with esscher parameter the pdf of Yt otherwise the pdf of the GHI.

Method `calibrate_bounds()`**:** Calibrate Esscher upper and lower bounds

Usage:

```
solarEsscher$calibrate_bounds(model, payoffs, target.Yt)
```

Arguments:

`model` object with the class 'solarModel'. See the function `solarModel` for details.

`payoffs` object with the class 'solarOptionPayoffs'. See the function `solarOptionPayoffs` for details.

`target.Yt` logical, when 'TRUE' will be distorted with esscher parameter the pdf of Yt otherwise the pdf of the GHI.

Method `create_grid()`**:** Create a grid of optimal theta and expected returns with respect of the benchmark price.

Usage:

```
solarEsscher$create_grid(
  model,
  benchmark_price,
  lower_price,
  upper_price,
  target.Yt
)
```

Arguments:

`model` object with the class 'solarModel'. See the function `solarModel` for details.

`benchmark_price` benchmark price for an expected return equal to zero.

`lower_price` lower price in the grid.

`upper_price` upper price in the grid.

`target.Yt` logical, when 'TRUE' will be distorted with esscher parameter the pdf of Yt otherwise the pdf of the GHI.

Method `fit_theta()`**:** Fit the models to predict the optimal Esscher parameters given the grid.

Usage:

```
solarEsscher$fit_theta()
```

Method `predict()`**:** Predict the optimal Esscher parameters given a certain level of expected return.

Usage:

```
solarEsscher$predict(r, target.Yt = FALSE)
```

Arguments:

`r` expected return

`target.Yt` logical, when ‘TRUE‘ will be distorted with esscher parameter the pdf of Yt otherwise the pdf of the GHI.

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
solarEsscher$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`solarEsscher_probability` *Change probability according to Esscher parameters*

Description

Change probability according to Esscher parameters

Usage

```
solarEsscher_probability(params = c(0, 0, 1, 1, 0.5), df_n, theta = 0)
```

`solarModel` *Solar Model in R6 Class*

Description

The ‘solarModel‘ class allows for the step-by-step fitting and transformation of solar radiation data, from clear sky models to GARCH models for residual analysis. It utilizes various private and public methods to fit the seasonal clearsky model, compute risk drivers, detect outliers, and apply time-series models.

Details

The ‘solarModel‘ class is an implementation of a comprehensive solar model that includes fitting seasonal models, detecting outliers, performing transformations, and applying time-series models such as AR and GARCH. This model is specifically designed to predict solar radiation data, and it uses seasonal and Gaussian Mixture models to capture the underlying data behavior.

Public fields

`place` Character, optional name of the location considered.

`target` Character, name of the target variable to model. Can be ‘GHI‘ or ‘clearsky‘.

`dates` List, with the range of dates used in the model.

`coords` A data frame with coordinates of the location considered.

Active bindings

`data` Get a data frame containing the complete data with seasonal and monthly parameters.

`seasonal_data` Get a data frame containing seasonal and monthly parameters.

`monthly_data` Get a data frame that contains monthly parameters.

`loglik` Get the log-likelihood of the train data.

`control` A list of control parameters that govern the behavior of the model's fitting process and other configurations.

`location` A data frame with coordinates of the location considered.

`transform` An object representing the transformation functions applied to the data.

`seasonal_model_Ct` The fitted model for clear sky radiation, used for predict the maximum radiation available.

`seasonal_model_Yt` The fitted seasonal model for the target variable.

`AR_model_Yt` The fitted Autoregressive (AR) model for the target variable.

`seasonal_variance` The fitted model for seasonal variance.

`GARCH` A model object representing the GARCH model fitted to the residuals.

`NM_model` A model object representing the Gaussian Mixture model fitted to the standardized residuals.

`moments` Get a list containing the conditional and unconditional moments.

`parameters` Get the model parameters as a named list.

Methods

Public methods:

- `solarModel$new()`
- `solarModel$fit()`
- `solarModel$fit_clearsky_model()`
- `solarModel$compute_risk_drivers()`
- `solarModel$fit_solar_transform()`
- `solarModel$detect_outliers_Yt()`
- `solarModel$fit_seasonal_mean()`
- `solarModel$corrective_monthly_mean()`
- `solarModel$fit_AR_model()`
- `solarModel$fit_seasonal_variance()`
- `solarModel$fit_GARCH_model()`
- `solarModel$corrective_monthly_variance()`
- `solarModel$fit_mixture_model()`
- `solarModel$update()`
- `solarModel$filter()`
- `solarModel$conditional_moments()`
- `solarModel$unconditional_moments()`
- `solarModel$logLik()`
- `solarModel$clone()`

Method `new()`**:** Initialize a 'solarModel'

Usage:

`solarModel$new(spec)`

Arguments:

`spec` an object with class ‘solarModelSpec‘. See the function `solarModel_spec` for details.

Method `fit()`**:** Fit the model given the specification contained in ‘control‘.

Usage:

`solarModel$fit()`

Method `fit_clearsky_model()`**:** Fit a ‘seasonalClearsky‘ given a certain specification

Usage:

`solarModel$fit_clearsky_model()`

Method `compute_risk_drivers()`**:** Compute the risk drivers and detect outliers with respect to clearsky

Usage:

`solarModel$compute_risk_drivers()`

Method `fit_solar_transform()`**:** Fit the parameters of the solar tranform

Usage:

`solarModel$fit_solar_transform()`

Method `detect_outliers_Yt()`**:** Detect the outliers that will be excluded from computations

Usage:

`solarModel$detect_outliers_Yt()`

Method `fit_seasonal_mean()`**:** Fit a ‘seasonalModel‘ on ‘Yt‘ and compute deseasonalized series ‘Yt_tilde‘.

Usage:

`solarModel$fit_seasonal_mean()`

Method `corrective_monthly_mean()`**:** Correct the deseasonalized series ‘Yt_tilde‘ by subtracting its monthly mean.

Usage:

`solarModel$corrective_monthly_mean()`

Method `fit_AR_model()`**:** Fit an AR model on ‘Yt_tilde‘ and compute residuals

Usage:

`solarModel$fit_AR_model()`

Method `fit_seasonal_variance()`**:** Fit a ‘seasonalModel‘ on ‘eps^2‘ and compute deseasonalized residuals ‘eps_tilde‘.

Usage:

`solarModel$fit_seasonal_variance()`

Method `fit_GARCH_model()`**:** Fit a ‘GARCH‘ model on ‘eps_tilde‘ and compute standardized ‘u‘ and monthly deseasonalized residuals ‘u_tilde‘.

Usage:

`solarModel$fit_GARCH_model()`

Method `corrective_monthly_variance()`**:** Correct the standardized series ‘u‘ by dividing by its monthly std. deviation.

Usage:

```
solarModel$corrective_monthly_variance()
```

Method `fit_mixture_model()`**:** Fit a ‘gaussianMixture‘ monthly model on ‘u_tilde‘ and return a series of bernoulli ‘B‘ and standardized components ‘z1‘ and ‘z2‘.

Usage:

```
solarModel$fit_mixture_model()
```

Method `update()`**:** Update the parameters inside object

Usage:

```
solarModel$update(params)
```

Arguments:

`params` updated parameters

Method `filter()`**:** Update the time series inside object given certain parameters

Usage:

```
solarModel$filter()
```

Method `conditional_moments()`**:** Compute the conditional moments.

Usage:

```
solarModel$conditional_moments()
```

Method `unconditional_moments()`**:** Compute the unconditional seasonal moments.

Usage:

```
solarModel$unconditional_moments()
```

Method `logLik()`**:** Compute the log-likelihood of the model given the parameters.

Usage:

```
solarModel$logLik()
```

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
solarModel$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
# Control list
control <- control_solarModel(outliers_quantile = 0.005)
# Model specification
spec <- solarModel_spec("Oslo", from="2005-01-01", to="2022-01-01", control_model = control)
Bologna <- solarModel$new(spec)
# Model fit
Bologna$fit()

# Extract and update the parameters
params <- sm$parameters
```

```
sm$update(params)
sm$filter()

# Fit a model with the realized clear sky
spec$control$stochastic_clearsky <- TRUE
# Initialize a new model
model <- solarModel$new(spec)
#' # Model fit
model$fit()

# Fit a model for the clearsky
spec_Ct <- spec
spec_Ct$control$stochastic_clearsky <- FALSE
spec_Ct$target <- "clearsky"
# Initialize a new model
model <- solarModel$new(spec)
#' # Model fit
model$fit()
```

`solarModel_conditional_moments` *Compute conditional moments from a ‘solarModel‘ object*

Description

Compute conditional moments from a ‘solarModel‘ object

Usage

```
solarModel_conditional_moments(model, date)
```

Examples

```
model <- Bologna
solarModel_conditional_moments(model)
solarModel_conditional_moments(model, date = "2022-01-01")
```

`solarModel_empiric_GM` *Empiric Gaussian Mixture parameters*

Description

Empiric Gaussian Mixture parameters

Usage

```
solarModel_empiric_GM(model, match_moments = FALSE)
```

solarModel_forecast *Iterate the forecast on multiple dates*

Description

Iterate the forecast on multiple dates

Usage

```
solarModel_forecast(model, date, ci = 0.1, unconditional = FALSE)
```

Examples

```
model <- Bologna
dates <- seq.Date(as.Date("2020-01-01"), as.Date("2020-01-31"), 1)
solarModel_forecast(model, date = dates)
```

solarModel_forecaster *Produce a forecast from a solarModel object*

Description

Produce a forecast from a solarModel object

Usage

```
solarModel_forecaster(
  model,
  date = "2020-01-01",
  ci = 0.1,
  unconditional = FALSE
)
```

Examples

```
model <- Bologna
solarModel_forecaster(model, date = "2010-04-01")
object <- solarModel_forecaster(model, date = "2020-04-01", unconditional = TRUE)
object
```

solarModel_forecaster_plot *Plot a forecast from a solarModel object*

Description

Plot a forecast from a solarModel object

Usage

```
solarModel_forecaster_plot(
  model,
  date = "2021-05-29",
  ci = 0.1,
  type = "mix",
  unconditional = FALSE
)
```

Examples

```
model <- Bologna
day_date <- "2024-01-01"
solarModel_forecaster_plot(model, date = day_date)
solarModel_forecaster_plot(model, date = day_date, unconditional = TRUE)
solarModel_forecaster_plot(model, date = day_date, type = "dw")
solarModel_forecaster_plot(model, date = day_date, type = "dw", unconditional = TRUE)
solarModel_forecaster_plot(model, date = day_date, type = "up")
solarModel_forecaster_plot(model, date = day_date, type = "up", unconditional = TRUE)
```

solarModel_mixture *Monthly Gaussian mixture with two components*

Description

Monthly Gaussian mixture with two components

Usage

```
solarModel_mixture(
  x,
  date,
  weights,
  match_moments = FALSE,
  maxit = 100,
  abstol = 1e-14
)
```

Arguments

`x`	arg
`date`	arg
`weights`	observations weights, if a weight is equal to zero the observation is excluded, otherwise is included with unitary weight. When 'missing' all the available observations will be used.
`match_moments`	arg
`maxit`	maximum number of iterations.

`solarModel_mvmixture` *Monthly multivariate Gaussian mixture with two components*

Description

Monthly multivariate Gaussian mixture with two components

Usage

```
solarModel_mvmixture(model_Ct, model_GHI)
```

Arguments

`model_Ct`	arg
`model_GHI`	arg

`solarModel_spec` *Specification function for a 'solarModel'*

Description

Specification function for a 'solarModel'

Usage

```
solarModel_spec(
  place,
  target = "GHI",
  min_date,
  max_date,
  from,
  to,
  CAMS_data = solarr::CAMS_data,
  control_model = control_solarModel()
)
```

Arguments

place	character, name of an element in the 'CAMS_data' list.
target	character, target variable to model. Can be 'GHI' or 'clearsky'.
min_date	character. Date in the format 'YYYY-MM-DD'. Minimum date for the complete data. If 'missing' will be used the minimum data available.
max_date	character. Date in the format 'YYYY-MM-DD'. Maximum date for the complete data. If 'missing' will be used the maximum data available.
from	character. Date in the format 'YYYY-MM-DD'. Starting date to use for training data. If 'missing' will be used the minimum data available after filtering for 'min_date'.
to	character. Date in the format 'YYYY-MM-DD'. Ending date to use for training data. If 'missing' will be used the maximum data available after filtering for 'max_date'.
CAMS_data	named list with radiation data for different locations.
control_model	list with control parameters, see control_solarModel for details.

Examples

```
control <- control_solarModel(outliers_quantile = 0)
spec <- solarModel_spec("Bologna", from="2005-01-01", to="2022-01-01", control_model = control)
```

---

solarModel_test_residuals

Stationarity and distribution test (Gaussian mixture) for a 'solarModel'

Description

Stationarity and distribution test (Gaussian mixture) for a 'solarModel'

Usage

```
solarModel_test_residuals(
  model,
  nrep = 50,
  ci = 0.05,
  min_quantile = 0.015,
  max_quantile = 0.985,
  seed = 1
)
```

Examples

```
model <- Bologna
solarModel_test_residuals(model)
```

solarModel_unconditional_moments
Compute conditional moments from a 'solarModel' object

Description

Compute conditional moments from a 'solarModel' object

Usage

```
solarModel_unconditional_moments(model, nmonths, ndays, date)
```

Examples

```
model <- Bologna
solarModel_unconditional_moments(model)
solarModel_unconditional_moments(model, nmonths = 1)
solarModel_unconditional_moments(model, nmonths = 1, ndays = 1)
solarModel_unconditional_moments(model, date = "2022-01-01")
```

solarOptionPayoffs *solarOptionPayoff*

Description

solarOptionPayoff

Usage

```
solarOptionPayoffs(model, control_options = control_solarOption())
```

Arguments

`model`	solarModel
`control_options`	control list, see `control_solarOption` for more details.

solarOption_calibrator *Calibrator for solar Options*

Description

Calibrator for solar Options

Usage

```
solarOption_calibrator(
  model,
  nmonths = 1:12,
  abstol = 0.001,
  reltol = 0.01,
  control_options = control_solarOption()
)
```

Examples

```
model <- Bologna
model_cal <- solarOption_calibrator(model, nmonths = 8, reltol=1e-3)
solarModel_loglik(model)
solarModel_loglik(model_cal)
```

solarOption_contracts *Optimal number of contracts*

Description

Compute the optimal number of contracts given a particular setup.

Usage

```
solarOption_contracts(
  payoff,
  type = "mod",
  premium = "Q",
  nyear = 2021,
  tick = 0.06,
  efficiency = 0.2,
  n_panels = 2000,
  pun = 0.06
)
```

Arguments

type	character, method used for computing the premium. Can be 'model' (Model with integral) or 'sim' (Monte Carlo).
premium	character, premium used. Can be 'P', 'Qdw', 'Qup', or 'Q'.
nyear	integer, actual year. The optimization will be performed excluding the year 'nyear' and the following.
tick	numeric, conversion tick for the monetary payoff of a contract.
efficiency	numeric, mean efficiency of the solar panels.
n_panels	numeric, number of meters squared of solar panels.
pun	numeric, reference electricity price at which the energy is sold for computing the cash-flows.
model	object with the class 'solarModel'. See the function solarModel for details.

`solarOption_historical` *Payoff on Historical Data*

Description

Payoff on Historical Data

Usage

```
solarOption_historical(
  model,
  nmonths = 1:12,
  put = TRUE,
  control_options = control_solarOption()
)
```

Arguments

model	object with the class 'solarModel'. See the function solarModel for details.
nmonths	numeric, months of which the payoff will be computed.
control_options	control list, see control_solarOption for more details.

Examples

```
model <- Bologna
solarOption_historical(model)
```

solarOption_historical_bootstrap

Bootstrap a fair premium from historical data

Description

Bootstrap a fair premium from historical data

Usage

```
solarOption_historical_bootstrap(
  model,
  put = TRUE,
  control_options = control_solarOption()
)
```

Arguments

`model`	object with the class ‘solarModel‘. See the function `solarModel` for details.
`control_options`	control function, see `control_solarOption` for details.
`nsim`	number of simulation to bootstrap.
`ci`	confidence interval for quantile
`seed`	random seed.

Value

An object of the class ‘solarOptionBoot‘.

Examples

```
model <- Bologna
solarOption_historical_bootstrap(model)
```

solarOption_implied_return

Implied expected return at maturity

Description

Implied expected return at maturity

Usage

```
solarOption_implied_return(
  model,
  target_prices = NA,
  nmonths = 1:12,
  control_options = control_solarOption()
)
```

solarOption_model *Pricing function under the solar model*

Description

Pricing function under the solar model

Usage

```
solarOption_model(
  model,
  nmonths = 1:12,
  theta = 0,
  combinations = NA,
  implvol = 1,
  put = TRUE,
  target.Yt = TRUE,
  control_options = control_solarOption()
)
```

Arguments

model	object with the class 'solarModel'. See the function solarModel for details.
nmonths	numeric, months of which the payoff will be computed.
theta	Esscher parameter
combinations	list of 12 elements with gaussian mixture components.
implvol	implied unconditional GARCH variance, the default is '1'.
target.Yt	pdf to use for expectation
control_options	control list, see control_solarOption for more details.

Examples

```
model <- Bologna
control_options <- control_solarOption(put = FALSE)
df_call <- solarOption_model(model, control_options = control_options)
control_options <- control_solarOption(put = TRUE)
df_put <- solarOption_model(model, control_options = control_options)
```

solarOption_model_test *Test errors solar Option model*

Description

Test errors solar Option model

Usage

```
solarOption_model_test(
  model,
  nmonths = 1:12,
  control_options = control_solarOption()
)
```

Examples

```
model <- Bologna
solarOption_model_test(model)
solarOption_model_test(model, nmonths = 6)
```

---

solarOption_scenario *Payoff on simulated Data*

Description

Payoff on simulated Data

Usage

```
solarOption_scenario(
  scenario,
  nmonths = 1:12,
  put = TRUE,
  nsim,
  control_options = control_solarOption()
)
```

Arguments

`scenario`	object with the class ‘solarModelScenario‘. See the function `solarModel_scenarios` for details.
`nmonths`	numeric, months of which the payoff will be computed.
`nsim`	number of simulation to use for computation.
`control_options`	control function, see `control_solarOption` for details.

`solarOption_structure` *Structure payoffs*

Description

Structure payoffs

Usage

```
solarOption_structure(
  payoffs,
  type = "model",
  put = FALSE,
  exact_daily_premium = TRUE
)
```

Arguments

`type`	method used for computing the premium. If ‘model‘, the default will be used the analytic model, otherwise with ‘scenarios‘ the monte carlo scenarios stored inside the ‘model$scenarios$P‘.
`exact_daily_premium`	when ‘TRUE‘ the historical premium is computed as daily average among all the years. Otherwise the monthly premium is computed and then divided by the number of days of the month.
`model`	object with the class ‘solarModel‘. See the function `solarModel` for details.

`solarScenario` *Simulate multiple scenarios*

Description

Simulate multiple scenarios of solar radiation with a ‘solarModel‘ object.

Usage

```
solarScenario(
  model,
  from = "2010-01-01",
  to = "2010-12-31",
  by = "1 month",
  theta = 0,
  nsim = 1,
  seed = 1,
  quiet = FALSE
)
```

Arguments

model	object with the class ‘solarModel‘. See the function solarModel for details.
from	character, start Date for simulations in the format ‘YYYY-MM-DD‘.
to	character, end Date for simulations in the format ‘YYYY-MM-DD‘.
by	character, steps for multiple scenarios, e.g. ‘1 day‘ (day-ahead simulations), ‘15 days‘, ‘1 month‘, ‘3 months‘, ecc. For each step are simulated ‘nsim‘ scenarios.
theta	numeric, Esscher parameter.
nsim	integer, number of simulations.
seed	scalar integer, starting random seed.
quiet	logical

Examples

```
model <- Bologna
scen <- solarScenario(model, "2010-01-01", to = "2020-12-31", nsim = 10)
scen <- solarScenario(model, to = "2010-02-01", by = "1 day")
```

---

solarScenario_filter *Simulate trajectories from a a ‘solarScenario_spec‘*

Description

Simulate trajectories from a a ‘solarScenario_spec‘

Usage

```
solarScenario_filter(simSpec)
```

Arguments

simSpec	object with the class ‘solarScenario_spec‘. See the function solarScenario_spec for details.

Examples

```
model <- Bologna
simSpec <- solarScenario_spec(model)
simSpec <- solarScenario_residuals(simSpec, nsim = 10)
simSpec <- solarScenario_filter(simSpec)
# Empiric data
df_emp <- simSpec$emp
# First simulation
df_sim <- simSpec$simulations[[1]]
ggplot()+
geom_line(data = df_emp, aes(date, GHI))+
geom_line(data = df_sim, aes(date, GHI), color = "red")
```

`solarScenario_residuals` *Simulate residuals for a 'solarScenario_spec'*

Description

Simulate residuals for a 'solarScenario_spec'

Usage

```
solarScenario_residuals(simSpec, nsim = 1, seed = 1)
```

Arguments

simSpec	object with the class 'solarScenario_spec'. See the function solarScenario_spec for details.
nsim	integer, number of simulations.
seed	scalar integer, starting random seed.

Examples

```
model <- Bologna
simSpec <- solarScenario_spec(model)
simSpec <- solarScenario_residuals(simSpec, nsim = 10)
```

`solarScenario_spec` *Specification of a solar scenario*

Description

Specification of a solar scenario

Usage

```
solarScenario_spec(
  model,
  from = "2010-01-01",
  to = "2010-12-31",
  theta = 0,
  exclude_known = FALSE,
  quiet = FALSE
)
```

Arguments

`model`	object with the class 'solarModel'. See the function `solarModel` for details.
`from`	character, start Date for simulations in the format 'YYYY-MM-DD'.
`to`	character, end Date for simulations in the format 'YYYY-MM-DD'.
`theta`	numeric, Esscher parameter.
`exclude_known`	when true the two starting points (equals for all the simulations) will be excluded from the output.
`quiet`	logical

Examples

```
model <- Bologna
simSpec <- solarScenario_spec(model)
```

`solarTransform` *Solar Model transformation functions*

Description

Solar Model transformation functions

Solar Model transformation functions

Active bindings

`alpha` Return the first transformation parameters

`beta` the second transformation parameters

Methods

Public methods:

- `solarTransform$new()`
- `solarTransform$GHI()`
- `solarTransform$GHI_y()`
- `solarTransform$iGHI()`
- `solarTransform$Y()`
- `solarTransform$iY()`
- `solarTransform$parameters()`
- `solarTransform$bounds()`
- `solarTransform$update()`
- `solarTransform$clone()`

Method `new()`**:** Solar Model transformation functions

Usage:

```
solarTransform$new(alpha = 0, beta = 1)
```

Arguments:

`alpha` bound parameters.

`beta` bound parameters.

Method `GHI()`**:** Solar radiation function

Usage:

`solarTransform$GHI(x, Ct)`

Arguments:

`x` numeric vector in $(\alpha, \alpha + \beta)$.

`Ct` clear sky radiation.

Details: The function computes:

$$GHI(x) = C_t(1 - x)$$

Method `GHI_y()`**:** Solar radiation function in terms of y

Usage:

`solarTransform$GHI_y(y, Ct)`

Arguments:

`y` numeric vector in $(-\infty, \infty)$.

`Ct` clear sky radiation.

Details: The function computes:

$$GHI(y) = C_t(1 - \alpha - \beta \exp(-\exp(x)))$$

Method `iGHI()`**:** Compute the risk driver process for solar radiation

Usage:

`solarTransform$iGHI(x, Ct)`

Arguments:

`x` numeric vector in $C_t(\alpha, \alpha + \beta)$.

`Ct` clear sky radiation.

Details: The function computes the inverse of the ‘GHI‘funcion

$$iGHI(x) = 1 - \frac{x}{C_t}$$

Method `Y()`**:** Transformation function from X to Y

Usage:

`solarTransform$Y(x)`

Arguments:

`x` numeric vector in $(\alpha, \alpha + \beta)$.

`inverse` when ‘TRUE‘ will compute the inverse transform.

Details: The function computes the transformation:

$$Y(x) = \log(\log(\beta) - \log(x - \alpha))$$

Method `iY()`**:** Inverse transformation from Y to X.

Usage:

`solarTransform$iY(y)`

Arguments:

`y` numeric vector in $(-\infty, \infty)$.

Details: The function computes the transformation:

$$iY(y) = \alpha + \beta \exp(-\exp(y))$$

Method `parameters()`**:** Fit the best parameters from a time series

Usage:

```
solarTransform$parameters(x, threshold = 0.01)
```

Arguments:

`x` time series of solar risk drivers in $(0, 1)$.

`threshold` for minimum

Method `bounds()`**:** Compute the bounds for each tranform

Usage:

```
solarTransform$bounds(target = "Xt")
```

Arguments:

`target` target variable

Method `update()`**:** Update the parameters

Usage:

```
solarTransform$update(alpha, beta)
```

Arguments:

`alpha` bounds parameter.

`beta` bounds parameter.

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
solarTransform$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

Examples

```
st <- solarTransform$new()
```

`spatialCorrelation` *spatialCorrelation object*

Description

spatialCorrelation object

spatialCorrelation object

Active bindings

places Get a vector with the labels of all the places in the grid.

sigma_B Get a list of matrices with implied covariance matrix from joint probabilities.

cr_X Get a matrix with multivariate gaussian mixture correlations.

margprob Get a list of vectors with marginal probabilities.

Methods

Public methods:

- spatialCorrelation$new()
- spatialCorrelation$get_sigma_B()
- spatialCorrelation$get_margprob()
- spatialCorrelation$get_cr_X()
- spatialCorrelation$get()
- spatialCorrelation$clone()

Method `new()`**:** Initialize an object with class ‘spatialCorrelation‘.

Usage:

```
spatialCorrelation$new(binprobs, mixture_cr)
```

Arguments:

binprobs param

mixture_cr param

Method `get_sigma_B()`**:** Extract the implied covariance matrix for a given month and places.

Usage:

```
spatialCorrelation$get_sigma_B(places, nmonth = 1)
```

Arguments:

places character, optional. Names of the places to consider.

nmonth integer, month considered from 1 to 12.

Method `get_margprob()`**:** Extract the marginal probabilities for a given month and places.

Usage:

```
spatialCorrelation$get_margprob(places, nmonth = 1)
```

Arguments:

places character, optional. Names of the places to consider.

nmonth integer, month considered from 1 to 12.

Method `get_cr_X()`**:** Extract the covariance matrix of the gaussian mixture for a given month and places.

Usage:

```
spatialCorrelation$get_cr_X(places, nmonth = 1)
```

Arguments:

places character, optional. Names of the places to consider.

nmonth integer, month considered from 1 to 12.

Method `get()`**:** Extract a list with ‘sigma_B‘, ‘margprob‘ and ‘cr_X‘ for a given month.

Usage:

```
spatialCorrelation$get(places, nmonth = 1, date)
```

Arguments:

`places` character, optional. Names of the places to consider.

`nmonth` integer, month considered from 1 to 12.

`date` character, optional date. The month will be extracted from the date.

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
spatialCorrelation$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`spatialGrid` *Spatial Grid*

Description

Create a grid from a range of latitudes and longitudes.

Usage

```
spatialGrid(lat = c(43.7, 45.1), lon = c(9.2, 12.7), by = c(0.1, 0.1))
```

Arguments

`by`	step for longitudes and latitudes. If two values are specified the first will be used for latitudes and the second for longitudes
`range_lat`	vector with latitudes. Only the minimum and maximum values are considered.
`range_lon`	vector with longitudes. Only the minimum and maximum values are considered.

Value

a tibble with two columns ‘lat‘ and ‘lon‘.

Examples

```
spatialGrid(lat = c(43.7, 43.8), lon = c(12.5, 12.7), by = 0.1)
spatialGrid(lat = c(43.7, 43.75, 43.8), lon = c(12.6, 12.6, 12.7), by = c(0.05, 0.01))
```

`spatialModel` *Spatial model object*

Description

Spatial model object

Spatial model object

Active bindings

`models` list of ‘solarModel‘ objects

`locations` dataset with all the locations.

`parameters` ‘spatialParameters‘ object

Methods

Public methods:

- `spatialModel$new()`
- `spatialModel$neighborhoods()`
- `spatialModel$is_known_location()`
- `spatialModel$gridModel()`
- `spatialModel$is_inside_limits()`
- `spatialModel$interpolator()`
- `spatialModel$solarModel()`
- `spatialModel$combinations()`
- `spatialModel$clone()`

Method `new()`**:** Initialize the spatial model

Usage:

```
spatialModel$new(locations, models, paramsModels, beta = 2, d0, quiet = FALSE)
```

Arguments:

`locations` A tibble with columns ‘place‘, ‘lat‘, ‘lon‘, ‘from‘, ‘to‘, ‘nobs‘.

`models` A list of ‘solarModel‘ objects

`paramsModels` A ‘spatialParameters‘ object.

`beta` numeric, used in exponential and power functions.

`d0` numeric, used only in exponential function.

`quiet` logical

Method `neighborhoods()`**:** Find the n-closest neighborhoods of a point

Usage:

```
spatialModel$neighborhoods(lat, lon, n = 4)
```

Arguments:

`lat` numeric, latitude of a point in the grid.

`lon` numeric, longitude of a point in the grid.

`n` number of neighborhoods

Method `is_known_location()`: Check if a point is already in the spatial grid

Usage:

```
spatialModel$is_known_location(lat, lon)
```

Arguments:

`lat` numeric, latitude of a location.

`lon` numeric, longitude of a location.

Returns: ‘TRUE‘ when the point is a known point and ‘FALSE‘ otherwise.

Method `gridModel()`: Get a known model in the grid from place or coordinates.

Usage:

```
spatialModel$gridModel(place, lat, lon)
```

Arguments:

`place` character, id of the location.

`lat` numeric, latitude of a location.

`lon` numeric, longitude of a location.

Method `is_inside_limits()`: Check if a point is inside the limits of the spatial grid.

Usage:

```
spatialModel$is_inside_limits(lat, lon)
```

Arguments:

`lat` numeric, latitude of a location.

`lon` numeric, longitude of a location.

Returns: ‘TRUE‘ when the point is inside the limits and ‘FALSE‘ otherwise.

Method `interpolator()`: Perform the bilinear interpolation for a target variable.

Usage:

```
spatialModel$interpolator(lat, lon, target = "GHI", n = 4, day_date)
```

Arguments:

`lat` numeric, latitude of the location to be interpolated.

`lon` numeric, longitude of the location to be interpolated.

`target` character, name of the target variable to interpolate.

`n` number of neighborhoods to use for interpolation.

`day_date` date for interpolation, if missing all the available dates will be used.

Method `solarModel()`: Interpolator function for a ‘solarModel‘ object

Usage:

```
spatialModel$solarModel(lat, lon, n = 4)
```

Arguments:

`lat` numeric, latitude of a point in the grid.

`lon` numeric, longitude of a point in the grid.

`n` number of neighborhoods

Method `combinations()`: Compute monthly moments for mixture with 16 components

Usage:

```
spatialModel$combinations(lat, lon, nmonths = 1:12, nobs.min = 3)
```

Arguments:

`lat` numeric, latitude of a point in the grid.

`lon` numeric, longitude of a point in the grid.

`nmonths` numeric, months to consider

`nobs.min` numeric, minimum number of joint states under which the state is considered with 0 probability.

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
spatialModel$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`spatialParameters` *'spatialParameters' object*

Description

'spatialParameters' object

'spatialParameters' object

Active bindings

`models` list of 'kernelRegression' objects

`data` dataset with the parameters used for fitting

Methods

Public methods:

- `spatialParameters$new()`
- `spatialParameters$fit()`
- `spatialParameters$predict()`
- `spatialParameters$clone()`

Method `new()`**:** Initialize a 'spatialParameters' object

Usage:

```
spatialParameters$new(solarModels, models, quiet = FALSE)
```

Arguments:

`solarModels` list of 'solarModel' objects.

`models` an optional list of models.

`quiet` logical

Method `fit()`**:** Fit a 'kernelRegression' object for a parameter or a group of parameters.

Usage:

```
spatialParameters$fit(params)
```

Arguments:

`params` list of parameters names to fit. When missing all the parameters will be fitted.

Method `predict()`**:** Predict all the parameters for a specified location.

Usage:

```
spatialParameters$predict(lat, lon, as_tibble = FALSE)
```

Arguments:

`lat` numeric, latitude in degrees.

`lon` numeric, longitude in degrees.

`as_tibble` logical, when ‘TRUE‘ will be returned a ‘tibble‘.

Method `clone()`**:** The objects of this class are cloneable with this method.

Usage:

```
spatialParameters$clone(deep = FALSE)
```

Arguments:

`deep` Whether to make a deep clone.

`spatialScenario_filter` *Simulate trajectories from a ‘spatialScenario_spec‘*

Description

Simulate trajectories from a ‘spatialScenario_spec‘

Usage

```
spatialScenario_filter(simSpec)
```

Arguments

`simSpec`	object with the class ‘spatialScenario_spec‘. See the function `spatialScenario_spec` for details.

`spatialScenario_residuals` *Simulate residuals from a a ‘spatialScenario_spec‘*

Description

Simulate residuals from a a ‘spatialScenario_spec‘

Usage

```
spatialScenario_residuals(simSpec, nsim = 1, seed = 1)
```

Arguments

`simSpec`	object with the class ‘spatialScenario_spec‘. See the function `spatialScenario_spec` for details.
`nsim`	integer, number of simulations.
`seed`	scalar integer, starting random seed.

spatialScenario_spec *Specification of a solar scenario*

Description

Specification of a solar scenario

Usage

```
spatialScenario_spec(
  sm,
  sc,
  places,
  from = "2010-01-01",
  to = "2010-01-31",
  exclude_known = FALSE,
  quiet = FALSE
)
```

Arguments

sm	‘spatialModel‘ object
sc	‘spatialCorrelation‘ object
places	target places
from	character, start Date for simulations in the format ‘YYYY-MM-DD‘.
to	character, end Date for simulations in the format ‘YYYY-MM-DD‘.
exclude_known	when true the two starting points (equals for all the simulations) will be excluded from the output.
quiet	logical

spectralDistribution *Compute the spectral distribution for a black body*

Description

Compute the spectral distribution for a black body

Usage

```
spectralDistribution(x, measure = "nanometer")
```

Arguments

measure	character, measure of the irradiated energy. If ‘nanometer‘ the final energy will be in W/m2 x nanometer, otherwise if ‘micrometer‘ the final energy will be in W/m2 x micrometer.
lambda	numeric, wave length in micrometers.

test_normality *Perform normality tests*

Description

Perform normality tests

Usage

```
test_normality(x = NULL, pvalue = 0.05)
```

Arguments

x	numeric, a vector of observation.
pvalue	numeric, the desiderd level of ‘p.value‘ at which the null hypothesis will be rejected.

Value

a tibble with the results of the normality tests.

Examples

```
set.seed(1)
x <- rnorm(1000, 0, 1) + rchisq(1000, 1)
test_normality(x)
x <- rnorm(1000, 0, 1)
test_normality(x)
```

tnorm *Truncated Normal random variable*

Description

Truncated Normal density, distribution, quantile and random generator.

Usage

```
dtnorm(x, mean = 0, sd = 1, a = -3, b = 3, log = 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`	logical; if ‘TRUE‘, probabilities are returned as ‘log(p)‘.
`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 = 0, sd = 1, a = 0, b = 1), type = "l")
```

Index