

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

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

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

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

Smoothness of c is measured by its Laplacian,

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

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

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

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