

A Deep Learning approach for Time Series Imputation on Photovoltaic data

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Intro

Problem Introduction

The growing need for generating clean energy from renewable sources has resulted in extensive data collection.

However, these data often contain gaps and deficiencies.

Accurate imputation of these gaps is essential to ensure the reliability of analyses and predictions based on this data.

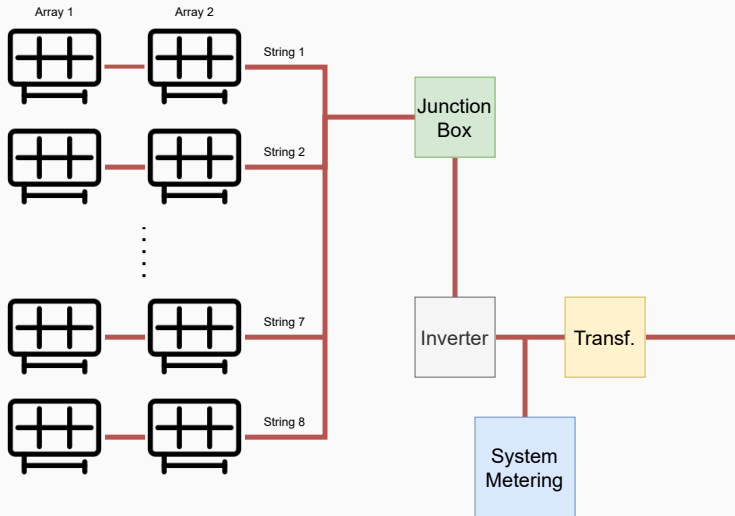


Problem Definition

Given a set of N time series $S = \{S_1, S_2, \dots, S_N\}$, where each $S_i = (t_i, v_i)$, represents the moment t_i when v_i was recorded, $S^* \in S$, a specific target series that represent the *Total generated energy*,

The objective of the **imputation problem** is to **estimate eventual missing values** $v_j, \dots, v_{j+h} \in S^*$, using other time points temporally adjacent to t_j and t_{j+h} .

Photovoltaic Implant



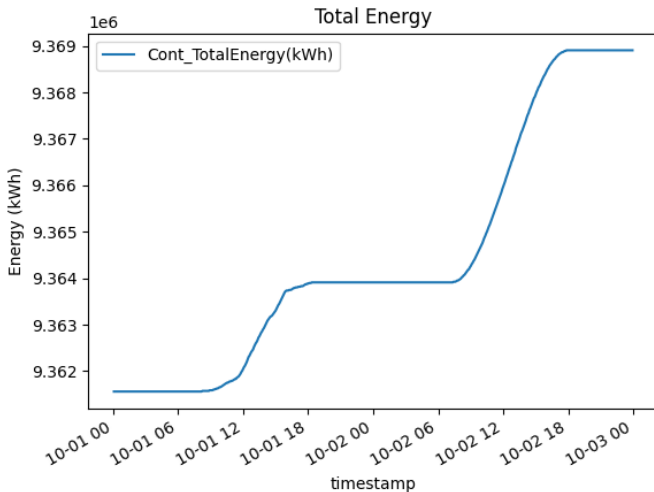
Original Dataset

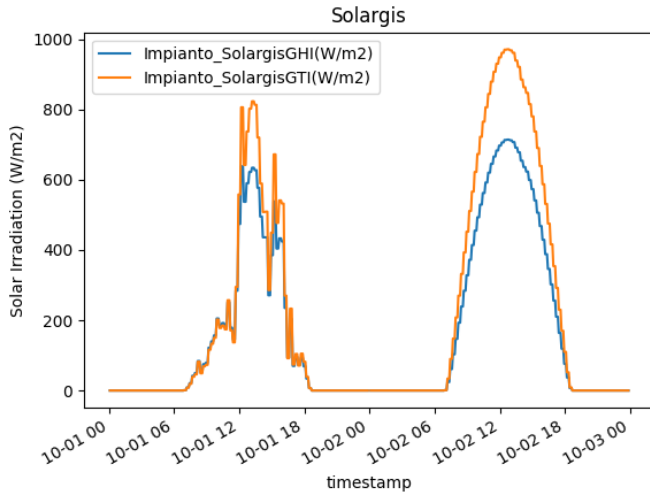
Files

📄 2022_02_02_inverter.csv
📄 2022_02_02_meter.csv
📄 2022_02_02_platDevice.csv
📄 2022_02_02_stringbox.csv
⋮
📄 2023_06_16_inverter.csv
📄 2022_06_16_meter.csv
📄 2022_06_16_platDevice.csv
📄 2022_06_16_stringbox.csv

Start Date	Feb. 02, 2022
End Date	June 16, 2023
Files	2,814
File Type	6
Size	54.3 MB

Target Feature





Data Preprocessing

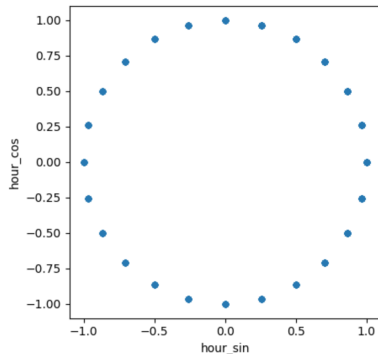
Monolithic Table

timestamp	DEV.NAME ₁ _FEAT ₁	...	DEV.NAME _n _FEAT _n
⋮	⋮	⋮	⋮
01/10/2022 10:00
01/10/2022 10:05
01/10/2022 10:10
⋮	⋮	⋮	⋮

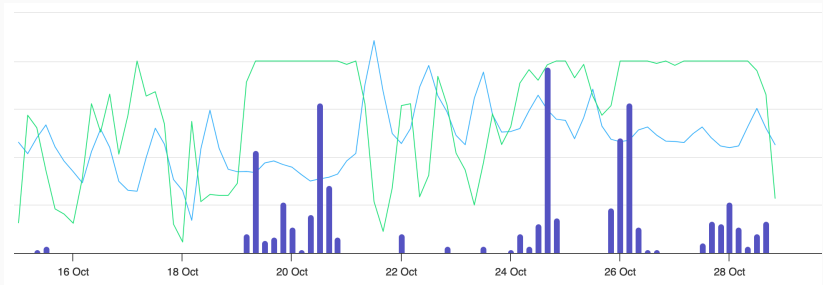
Rows (#)	143,430
Columns (#)	733
Size (MB)	463.9

Timestamp Cyclical Encoding

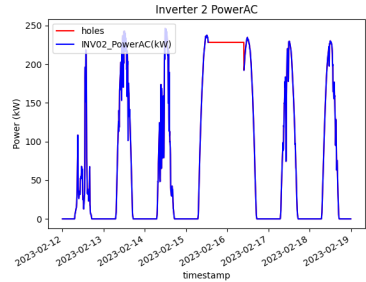
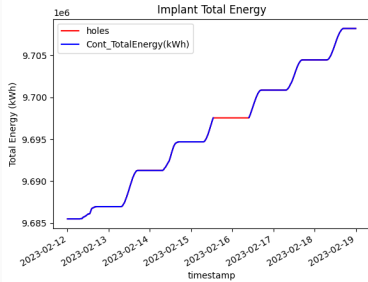
We cyclically encoded timestamps using sine and cosine values to capture time patterns for minutes, hours, days, and years.



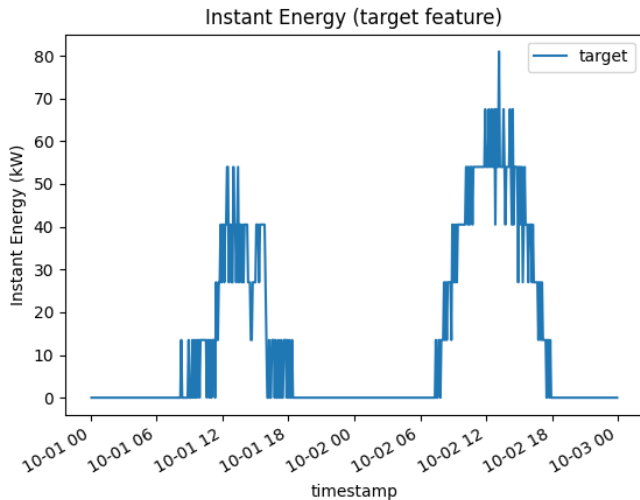
Historical Weather



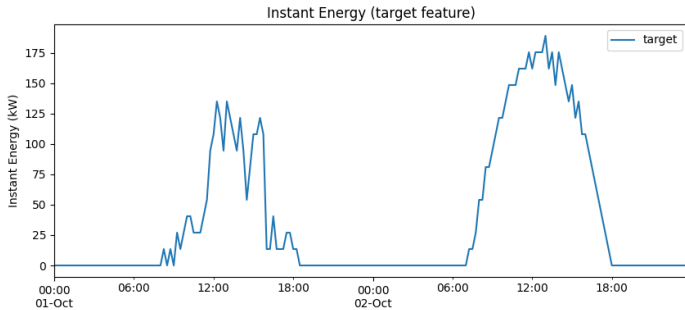
Dealing with Gaps



Target feature



Re-sampling

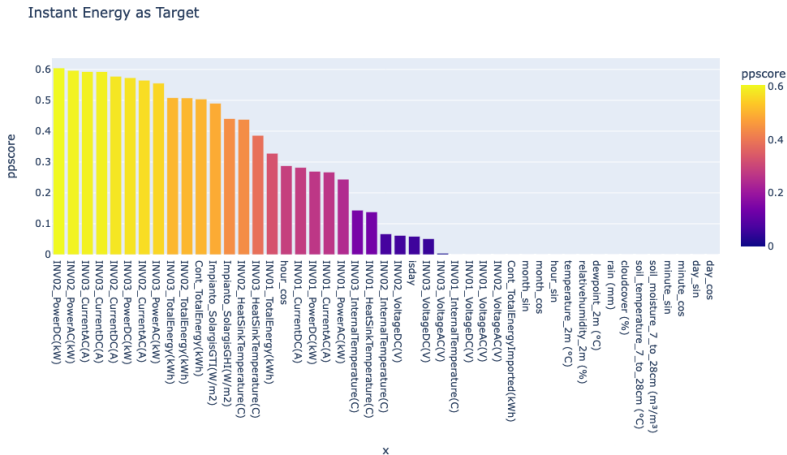


Feature Selection

Correlation Matrix



Power Predictive Score (PPS)



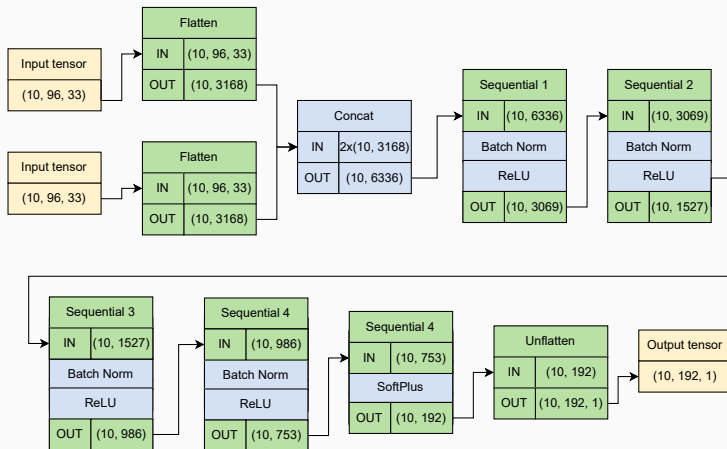
Resulting Dataset

Rows (#)	46,537
Columns (#)	33
Size (MB)	14.5

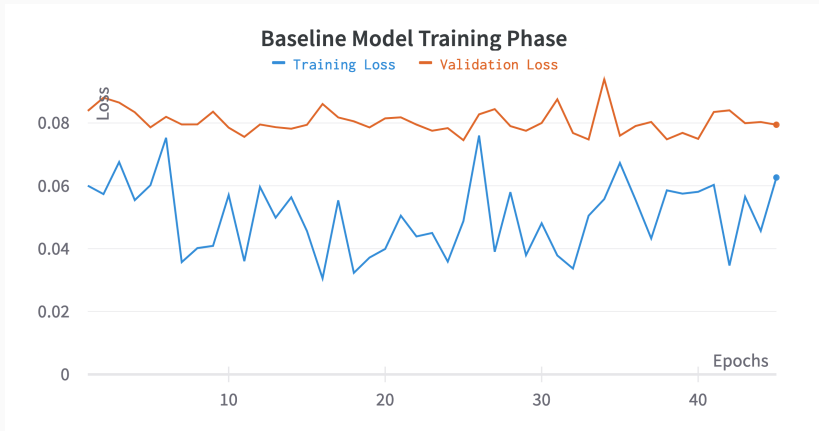
	Start	End	Rows
Train	June 01, 2022	February 28, 2023	24,864
Val	March 01, 2023	March 31, 2023	2,880
Test	April 01, 2023	April 30, 2023	2,880

Deep Learning Models

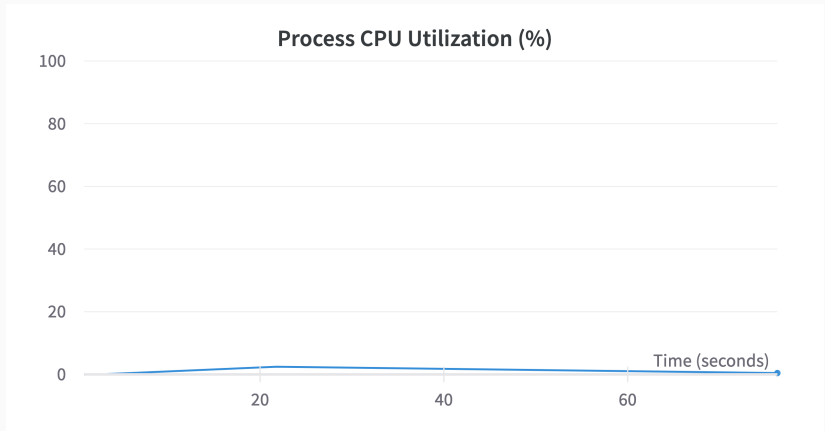
MLP-based Model Architecture



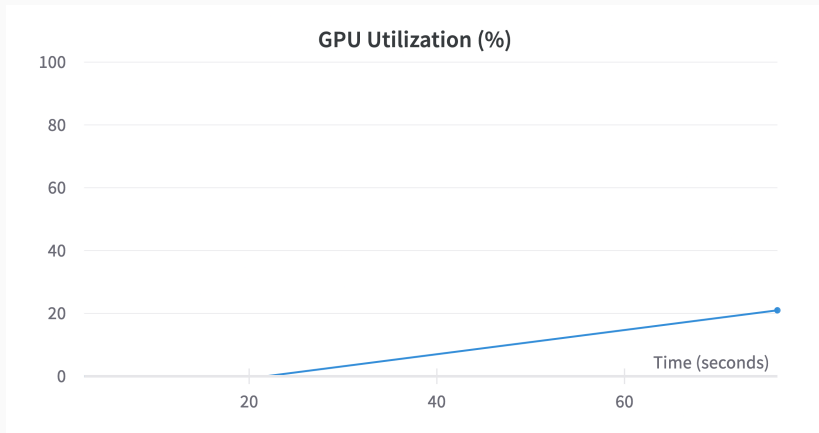
Training Phase



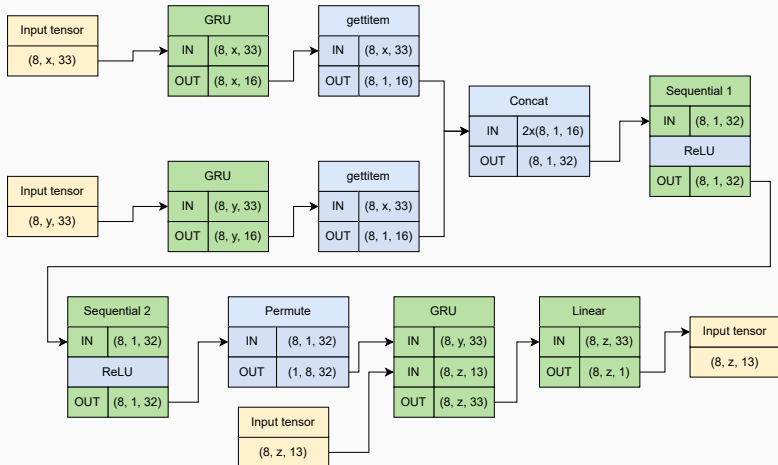
Training Phase



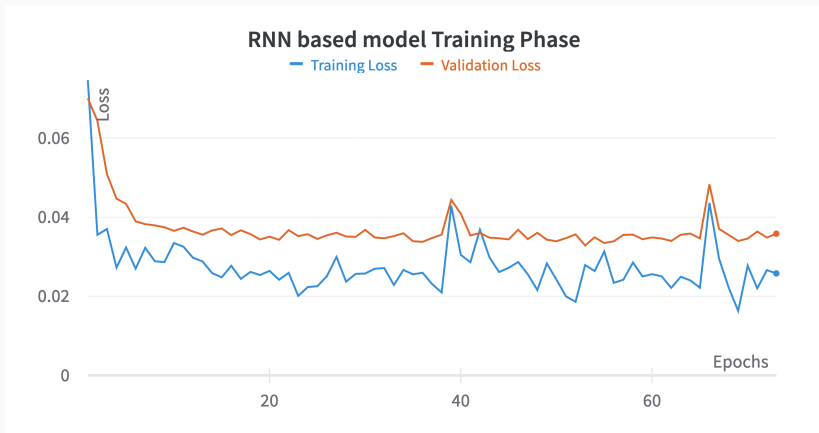
Training Phase



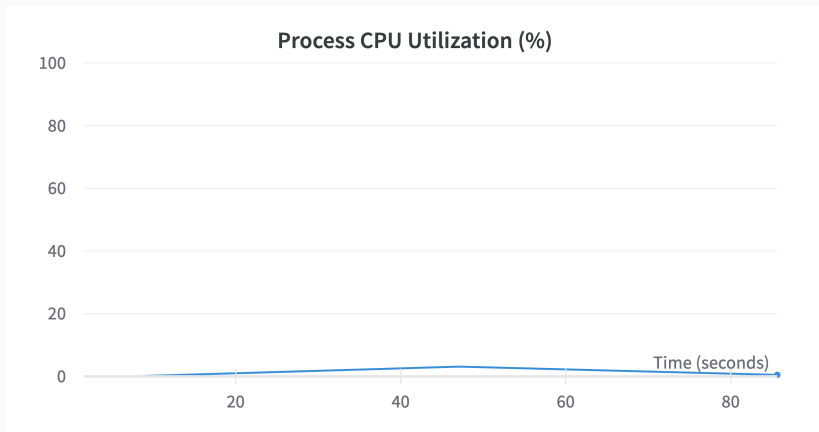
RNN-based Model Architecture



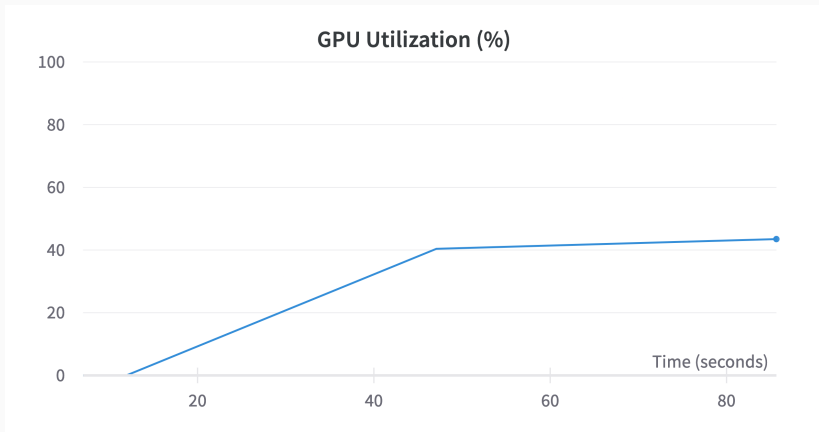
Training Phase



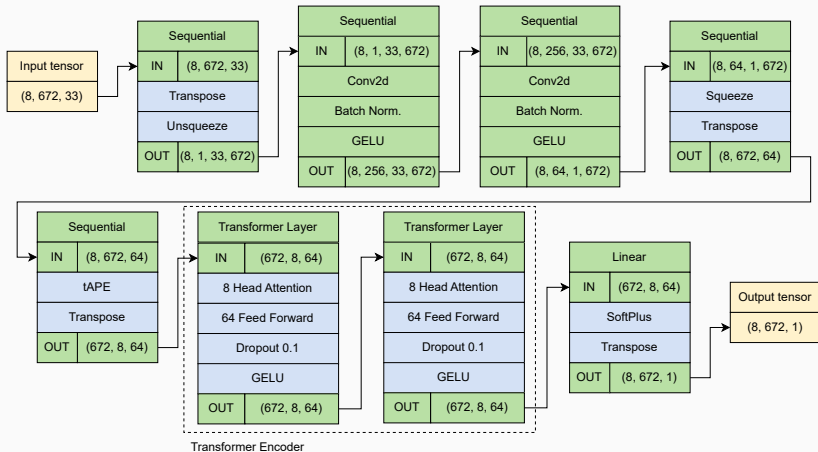
Training Phase



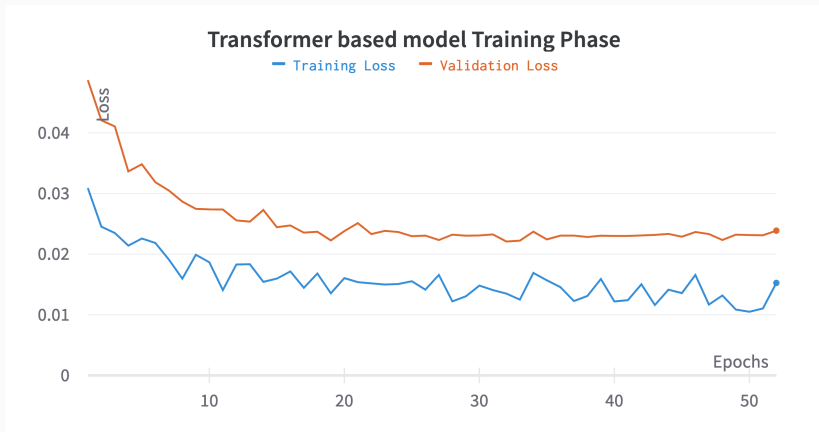
Training Phase



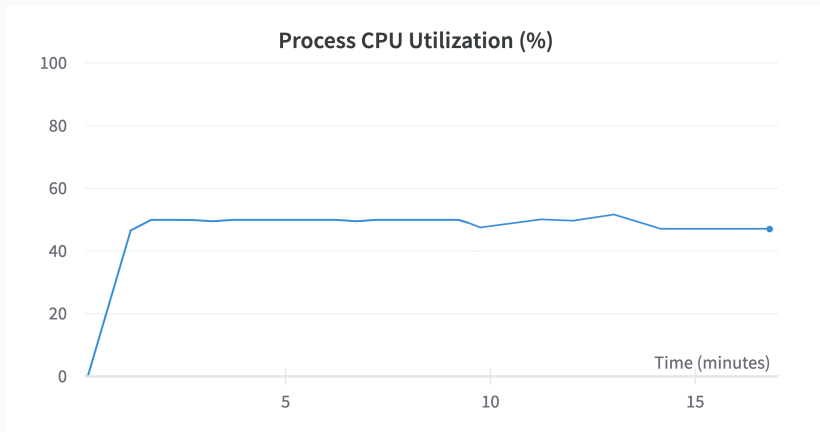
Transformer-based Model Architecture



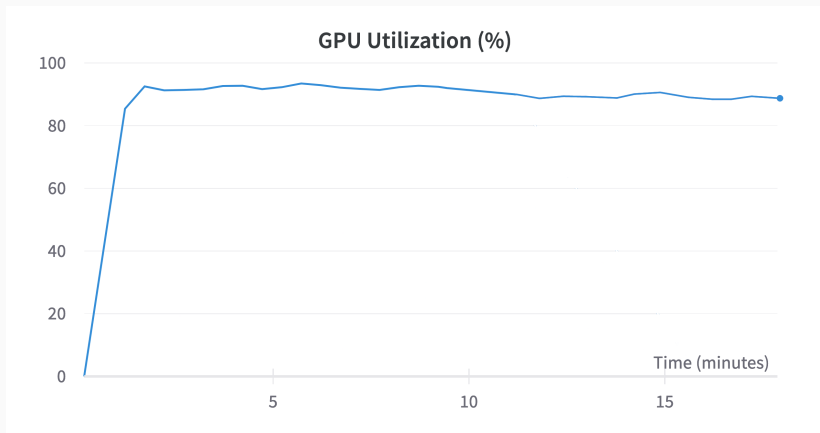
Training Phase



Training Phase



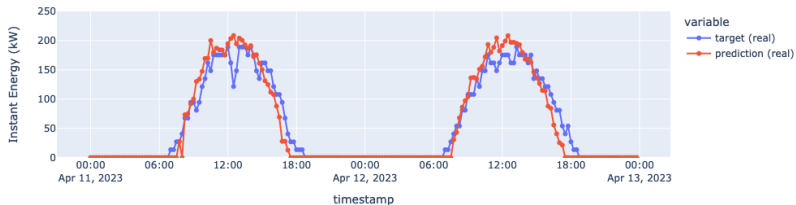
Training Phase



Model Evaluations & Comparisons

MLP-based Model

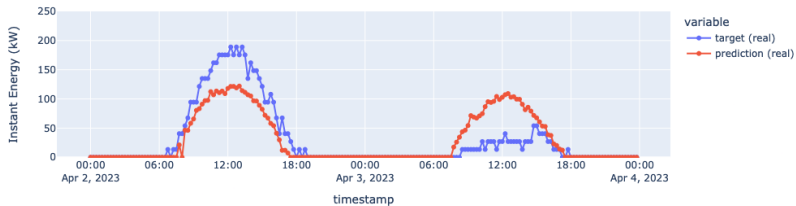
Prediction vs Target (11-4, 2 d)



AVG MAE	(kW)	14.11	±	3.81
AVG MAPE	(%)	70.98	±	27.99
AVG MAPE@20	(%)	53.01	±	20.10
AVG R ²		0.69	±	0.17

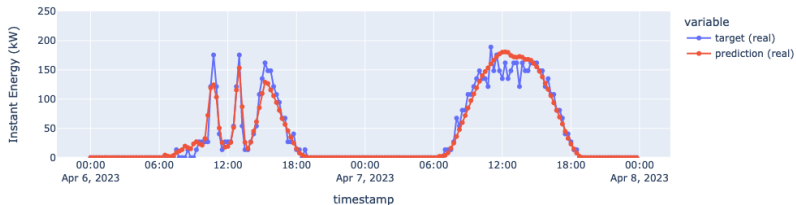
MLP-based Model

Prediction vs Target (2-4, 2 d)



RNN-based Model

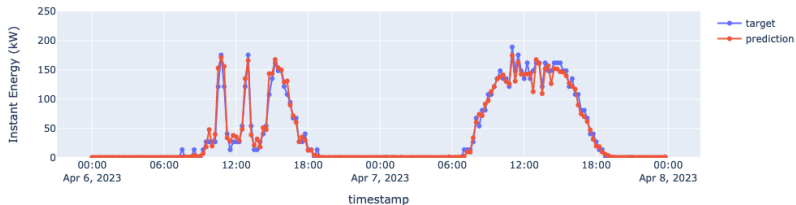
Prediction vs Target (6-4, 2 d)



AVG MAE	(kW)	6.86	±	1.87
AVG MAPE	(%)	28.83	±	10.02
AVG MAPE@20	(%)	21.02	±	8.67
AVG R ²		0.92	±	0.06

Transformer-based Model

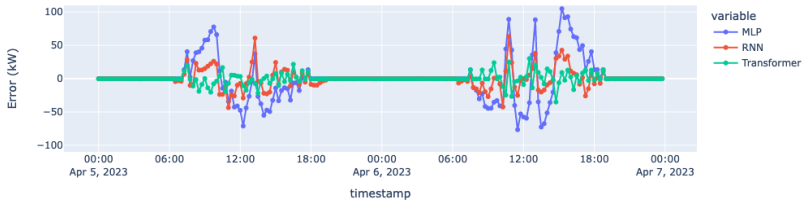
Prediction vs Target (6-4, 2.0 d)



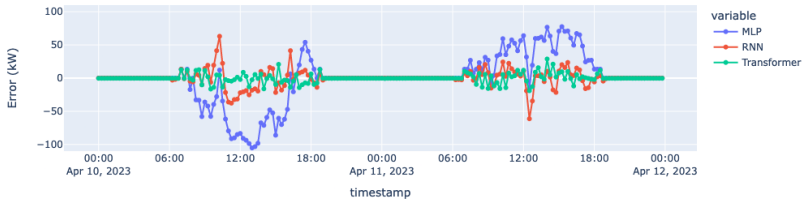
AVG MAE	(kW)	3.76	±	0.39
AVG MAPE	(%)	18.14	±	6.76
AVG MAPE@20	(%)	11.18	±	3.33
AVG R ²		0.98	±	0.02

Comparisons

MLP vs RNN vs Transformer Errors



MLP vs RNN vs Transformer Errors



Comparisons

	Gain (%)	
	<i>MLP vs RNN</i>	<i>RNN vs Trans.</i>
MAE	51.38	45.18
MAPE	59.38	30.07
MAPE@20	60.34	46.81
R ²	25.00	6.12
AVG	49.03	32.05

The end
