

Analysis of Wind Energy Generation in Brazil Using a SARIMA-MLP Hybrid Model with Weight Optimization

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Abstract—This paper presents a hybrid forecasting model combining the Seasonal AutoRegressive Integrated Moving Average (SARIMA) and Multi-Layer Perceptron (MLP) with weight optimization for wind energy generation in Brazil. The model aims to improve predictive accuracy by capturing both linear and nonlinear patterns in the time series data. Our approach involves data preprocessing, model type determination, trend and seasonality tests, and fitting the SARIMA and MLP models. The performance of the proposed model was compared to existing models using RMSE as the evaluation metric. The SARIMA-MLP hybrid model demonstrated an improvement in predictive accuracy over the SARIMA model, with an RMSE of 1296.06 compared to 1305.38 for the SARIMA model alone, indicating the effectiveness of the hybrid model in capturing complex patterns in wind energy data. The optimized weight calculation further fine-tuned the model, minimizing prediction error and maximizing accuracy. These results highlight the potential of the SARIMA-MLP hybrid model as a robust tool for wind energy forecasting in Brazil, providing valuable insights for future planning and management of wind energy resources.

Index Terms—Wind Energy, Time Series Forecasting, SARIMA, MLP, Hybrid Model, Weight Optimization.

I. INTRODUCTION

The increasing demand for electricity in Brazil is a growing concern for both the public and private sectors. In 2014, the National System Operator (ONS) reported a new peak in electricity consumption, reaching 85,708 megawatts (MW). From January to May 2021, electricity consumption rose by 6.9% compared to the same period in 2020, according to the Ministry of Mines and Energy [1].

Brazil's electricity matrix relies heavily on hydroelectric power, which accounts for 62.8% of the installed capacity, followed by thermoelectric plants at 28.2%. Other sources, including wind, small hydroelectric plants, hydroelectric generating stations, and solar, contribute minimally to the overall

energy mix [2]. Thermoelectric plants, which use finite and environmentally harmful fossil fuels, present additional challenges.

The National Electric Energy Agency (ANEEL) highlights Brazil's considerable potential for wind power generation, estimated at 143 gigawatts (GW). This potential is particularly notable in coastal regions of the north and northeast, the southern coast of Rio Grande do Sul, the southeast of Paraná, and the São Francisco River valley [3]. Brazil's wind resources, characterized by twice the global average wind volume and low speed oscillation, offer significant predictability for electricity generation.

Time series forecasting plays a vital role in many economic, financial, and scientific applications, where precise predictions can lead to significant improvements in decision-making and operational efficiency. Traditional models, such as the Auto-Regressive Integrated Moving Average (ARIMA), have been widely used due to their robustness in capturing linear relationships and trends in time series data. However, these models often fall short when dealing with non-linear patterns that are increasingly present in complex systems like financial markets, weather forecasting, and energy demand management.

To address these limitations, researchers have turned to machine learning techniques, such as Multi-Layer Perceptrons (MLP), which can model complex non-linear relationships hidden in the data. Despite their flexibility, MLPs alone can sometimes overlook the seasonal and trend components that ARIMA models handle well. This has led to a growing interest in hybrid models that combine the strengths of statistical and machine learning approaches to enhance forecasting accuracy and reliability.

Hybrid models, particularly those integrating SARIMA (Seasonal ARIMA) and MLP, offer a promising approach for capturing both linear and non-linear dynamics in time series

data. The SARIMA model extends ARIMA by accounting for seasonality, an essential feature for many practical applications such as electricity load forecasting and inventory management, where patterns repeat over a known cycle. By coupling SARIMA with MLP, the hybrid approach aims to leverage SARIMA's effectiveness in handling seasonal variations and the powerful pattern recognition capabilities of MLP to improve overall forecast performance.

This paper builds on this foundation by exploring specific hybrid combinations of SARIMA-MLP to improve wind energy forecasting in Brazil. Each configuration is designed to test how different sequences of these models affect forecasting accuracy, providing insights into the optimal structuring of hybrid models for various time series forecasting challenges. Furthermore, this work introduces an innovative approach by optimizing a weight on the MLP residuals, aiming to further enhance the model's accuracy. The goal is to establish a robust framework that can be effectively applied across different domains, offering substantial improvements over existing methodologies.

II. RELATED WORK

Numerous studies have employed statistical techniques to analyze historical time series data on wind energy across different regions. Notable among these, Alencar (2018) [3] developed a hybrid wind speed prediction model combining SARIMA and neural networks, while Fernandes (2018) [5] focused on short-term wind power forecasting using spectral analysis and time series decomposition. Silva (2018) [6] compared three dimensionality reduction methods for analyzing extreme wind values, and Silva (2017) [7] performed statistical modeling for short-term wind forecasting in Northeast Brazil. Recent literature also highlights the growing use of hybrid models to enhance forecasting accuracy. For instance, Hajirahimi and Khashei (2016) [8] demonstrated the superiority of hybrid ARIMA and ANN models in financial forecasting. Liu et al. (2019) [9] introduced a model integrating EMD, MAF, LSSVR, and QES for forecasting electrical energy consumption, showing its effectiveness over single models. Hu et al. (2019) [10] optimized short-term electric load forecasting using a GA-PSO and BPNN hybrid model. These studies and their proposed hybrid models are summarized in TABLE I.

III. PROPOSED METHOD

In time series forecasting, various models and techniques are employed to improve the accuracy and reliability of predictions. This study is exploratory in nature and quantitative, as it utilizes statistical techniques for data analysis and modeling [11]. The process begins with data collection and preprocessing, essential steps to ensure the quality and suitability of the data for analysis. The subsequent stages involve determining the model type—whether additive or multiplicative—using the amplitude versus mean plot, and applying necessary transformations like the Box-Cox transformation for multiplicative models [12].

TABLE I: Recent studies established hybrid models for time series forecasting

Authors	Field of Study	Proposed Hybrid Model
Silva, 2017	Short-term wind analysis and forecasting	Statistical modeling
Hajirahimi and Khashei, 2016	Financial forecasting	ARIMA - Artificial Neural Networks (ANN)
Alencar, 2018	Wind speed prediction for wind energy generation	SARIMA - Artificial Neural Networks
Fernandes, 2018	Short-term wind power forecasting	Spectral analysis - Time series decomposition
Silva, 2018	Analysis of extreme values in wind series	Three methods of dimensionality reduction
Zhang et al., 2019	Short-term wind speed forecasting	VMD - WT - PCA - BPNN - RBFNN
Yuan et al., 2019	Prediction interval of wind power	Beta distribution function based PSO - LSTM neural network
Lan et al., 2019	Day-ahead spatiotemporal solar irradiation forecasting	DFT - PCA - Elman Neural Network (ENN)
Kumar Handar, 2019	Stock market prediction	Wavelet-adaptive network-based fuzzy inference system (WANFIS)
Liu et al., 2019	Electrical energy consumption forecasting	EMD - MAF - LSSVR - QES
Hu et al., 2019	Short-term electric load forecasting	GA-PSO - BPNN

To evaluate trends and seasonality, the Cox-Stuart test and the Kruskal-Wallis test are utilized [13]. These tests are crucial for understanding the underlying patterns in the data, which inform the selection and parameterization of forecasting models. The ARIMA model, known for its effectiveness in capturing linear relationships, is then developed. This involves analyzing autocorrelation function plots to determine the need for differencing and evaluating the p, d, and q parameters along with seasonal factors to build a SARIMA model. It is necessary for the time series to be stationary, meaning it propagates randomly around a constant mean and variance [14].

A. ARIMA Model

The ARIMA model, also known as the Box-Jenkins approach, is among the most effective classical time series models for short-term forecasting. This model, represented as ARIMA (p, d, q), consists of three components: autoregression (AR), which indicates the series' dependence on its past values and is denoted by the parameter p; moving average (MA), which relates to the dependency of error terms on past lags and is denoted by q; and the integrated part, used when the series is non-stationary, denoted by d. The Box-Jenkins methodology involves four procedures: model identification, parameter estimation, diagnostic checking, and forecasting. Stationarity of the series is tested using specific tests, and the model is identified through the autocorrelation function. The estimation process follows, during which the parameters of the model are evaluated using diagnostic checks. If the

candidate model meets the criteria, it is used for forecasting [15]. The general form of the ARIMA model is represented by the equation 1:

$$\begin{aligned} Z_t = & \mu + (\phi_1 - \theta_1)Z_{t-1} + (\phi_2 - \phi_1)Z_{t-2} \\ & + \dots + (\phi_p - \phi_{p-1})Z_{t-p} \\ & + a_t - \theta_1 a_{t-1} - \theta_2 a_{t-2} \\ & - \dots - \theta_q a_{t-q} \end{aligned} \quad (1)$$

Where Z_t is the data at period t , μ is a constant value, ϕ_1, \dots, ϕ_p are the autoregressive parameters, and $\theta_1, \dots, \theta_q$ are the moving average parameters. Identifying the model involves plotting time series data and verifying the stationarity of the mean and variance [15].

However, linear models like ARIMA may not fully capture the complexities in the data, which is why this research incorporates Multi-Layer Perceptrons (MLP), a type of neural network capable of modeling non-linear relationships.

B. MLP Model

The multilayer perceptron (MLP) machine learning model is highly regarded for its versatility in various applications and accuracy in time series forecasting. The MLP model excels at approximating continuous, nonlinear, differentiable, and constrained functions. It consists of an input layer, an output layer, and one or more hidden layers. Information is transferred from one layer to the next by artificial neurons. Depending on the specific application, hidden layers gather data from input layers and process it through a nonlinear function before passing it to other layers [16]. The combination of input, hidden, and output layers forms the MLP model. This model employs neural network operations with adaptive weighting to handle input data. The output of the MLP ANN is determined by the activation function, input weights, and bias [17]. This is represented in equation 2.

$$Y = f\left(\sum_{i=1}^n w_i x_i + b\right) \quad (2)$$

The neuron's output is represented by Y , the input by x , the weights by w , and the bias by b . The activation function is defined in equation 2. This study utilizes sigmoid, hyperbolic tangent, and rectified linear unit functions. Equations 3, 4, and 5 illustrate these functions.

$$F_s = f(x) = \frac{1}{1 + e^x} \quad (3)$$

$$F_t = \tanh(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}} \quad (4)$$

$$F_r = f(x) = \max(0, x) \quad (5)$$

F_s refers to the sigmoid function. F_t denotes the hyperbolic tangent function. F_r signifies the rectified linear unit function. The process of establishing an MLP ANN model encompasses data selection, model training, and validation [17].

C. Model Evaluation

The accuracy of the forecasting model was evaluated using the Root Mean Square Error (RMSE), which measures the average magnitude of the errors between predicted and observed values. RMSE is widely used due to its straightforward interpretation and sensitivity to large errors. It is defined as equation 6:

$$RMSE = \sqrt{\frac{1}{m} \sum_{i=1}^m (X_i - Y_i)^2} \quad (6)$$

where X_i represents the observed values, Y_i represents the predicted values, and m is the number of observations. Lower RMSE values indicate better model performance, as they signify that the differences between predicted and observed values are smaller. The RMSE calculation was performed to identify the optimal model for wind energy generation forecasting, ensuring minimal prediction error and maximizing accuracy [18].

D. ARIMA-MLP Model

This section discusses the hybrid forecasting model combining autoregressive integrated moving average (ARIMA) with multilayer perceptron (MLP). The ARIMA model, a linear model, is often used to forecast time-series data, but it can produce nonlinear residuals. To address these residuals, multiple layer perceptron networks (MLPs), a type of nonlinear model, are employed. By applying ARIMA to the linear components of the time-series data, the residuals generated are then modeled using MLP. Figure 1 illustrates the framework of the ARIMA-MLP hybrid model.

In the ARIMA-MLP hybrid model, ARIMA is used initially to capture the linear aspects of the data. The residuals from this step, denoted as e_t , represent the difference between the observed values y_t and the fitted values \hat{L}_t from the ARIMA model. This is shown in equation 7.

$$e_t = y_t - \hat{L}_t \quad (7)$$

Here, \hat{L}_t is the ARIMA model's forecast at time t . The nonlinear relationships present in the residuals are then captured using an MLP. The MLP is trained on these residuals, where the residuals from ARIMA are used as input nodes to the MLP. Equation 8 describes this process.

$$\begin{aligned} e_t &= F(e_{t-1}, e_{t-2}, \dots, e_{t-n}) + \epsilon_t \\ \Rightarrow \hat{N}'_t &= F(e_{t-1}, e_{t-2}, \dots, e_{t-n}) \end{aligned} \quad (8)$$

In this equation, \hat{N}'_t is the value predicted by the MLP at time t based on the residuals e_t , and ϵ_t represents the random error term. The function F captures the nonlinear patterns learned by the MLP.

The final prediction \hat{y}_t is obtained by summing the SARIMA output \hat{L}_t and the weighted MLP residual prediction $w \cdot \hat{N}'_t$. The formula can be represented in equation 9:

$$\hat{y}_t = \hat{L}_t + w \cdot \hat{N}'_t \quad (9)$$

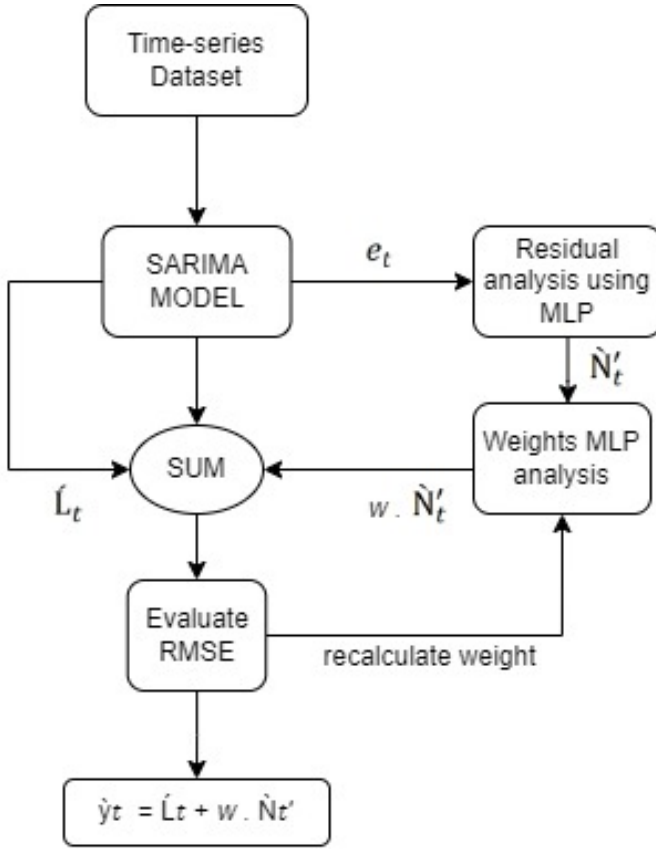


Fig. 1: The Framework of ARIMA-MLP Hybrid Model.

IV. EXPERIMENTS

A. Time Series Data Visualization

“Fig. 2” presents the time series graph of electricity generated by the wind power matrix in Brazil, measured in megawatt-hours (MWh), from January 2007 to June 2024. The dataset was divided into three subsets: the training dataset from January 2007 to December 2019, the test dataset from January 2022 to March 2023, and the validation dataset from April 2023 to June 2024. A noticeable trend in energy production can be seen starting in 2015, the year when the National Bank for Economic and Social Development (BNDES) allocated R\$ 6.6 billion for wind power generation projects. Additionally, a periodic pattern indicating a possible seasonal effect is evident. However, visual inspection alone cannot confirm the presence of trend and seasonality components; the Cox-Stuart and Kruskal-Wallis tests are required for verification.

B. Model Type Determination

Before analyzing the trend and seasonality components, it is necessary to determine whether the model is additive or multiplicative. For this purpose, the amplitude versus mean graph was plotted, as shown in “Fig. 3”. This graph revealed a positive relationship between the subgroup means of the original series observations and their amplitude, with a slope coefficient of 0.8653, estimated through simple linear

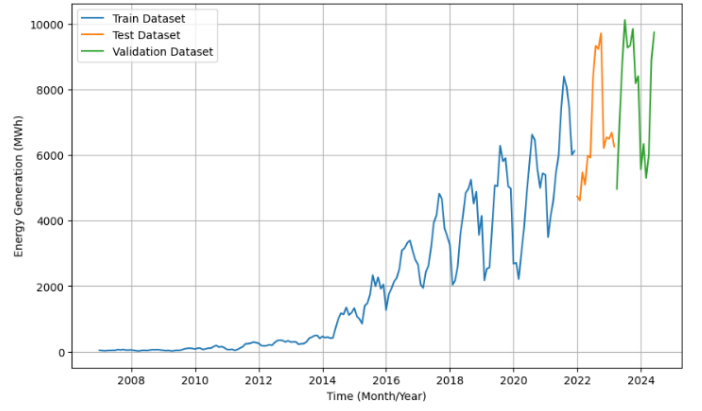


Fig. 2: Monthly Series of Wind Power Generation from Jan/2007 to Jun/2024.

regression. A t-test was conducted to statistically verify if the slope coefficient of the fitted line was significant. Since the p-value was less than 0.01, the null hypothesis that the slope coefficient is zero was rejected at a 5% significance level, indicating a multiplicative model. To make it additive and stabilize variance, a Box-Cox transformation was applied to the data. The estimated value of λ was 0.09467, and the data transformation was performed.

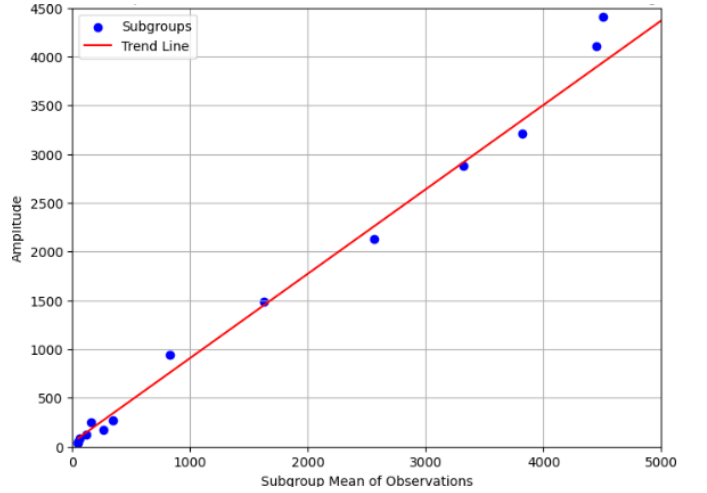


Fig. 3: Amplitude vs. Mean Plot for Wind Power Generation Time Series Subgroups.

C. Application of Cox-Stuart and Kruskal-Wallis Tests

To assess the presence of trends and seasonality in the data, the Cox-Stuart test for trend analysis and the Kruskal-Wallis test for seasonality assessment were applied. The results of these tests are summarized in TABLE II. The Cox-Stuart test confirmed the existence of a trend component with a p-value of 1.6155×10^{-27} , rejecting the null hypothesis of no trend at a 5% significance level. Therefore, it was necessary to perform a first-order difference on the transformed series to remove the trend effect. The Kruskal-Wallis test resulted in a p-value of 0.66204, not rejecting the null hypothesis of no deterministic

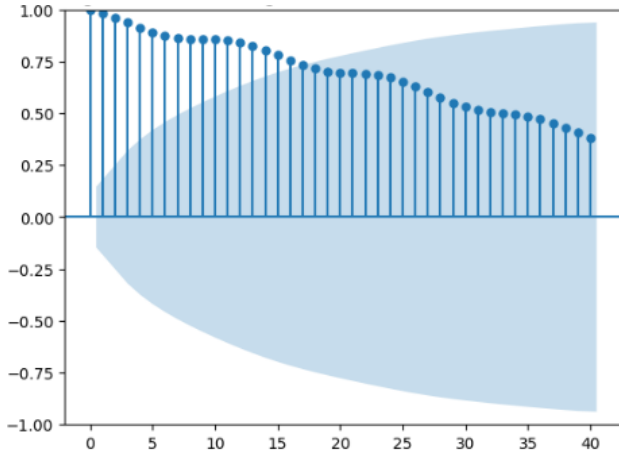
seasonality at a 5% significance level, meaning the series does not require a seasonal difference.

TABLE II: Cox-Stuart and Kruskal-Wallis Tests

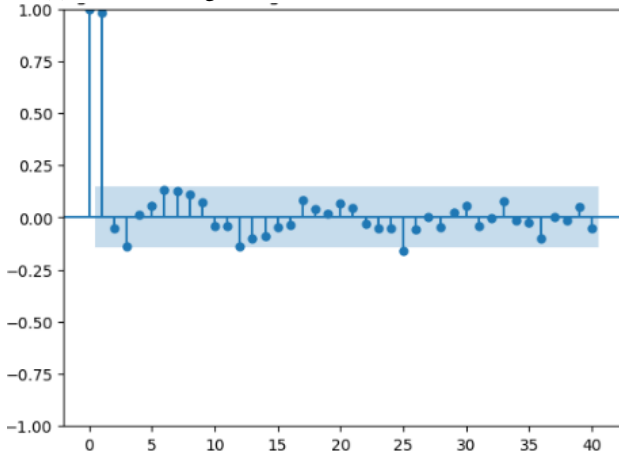
Test	P-value
Cox-Stuart	1.6155×10^{-27}
Kruskal-Wallis	6.6204×10^{-1}

D. ARIMA Model Fitting

“Fig. 4a” shows the correlogram of the autocorrelation function (ACF) for the transformed time series, indicating that the series is not stationary since the lags decay slowly to zero. The partial autocorrelation function (PACF) “Fig. 4b” shows significant correlations at lags 1 and 3, with a tendency towards zero in subsequent lags, suggesting a probable moving average process.



(a) ACF Correlogram for the Transformed Time Series.

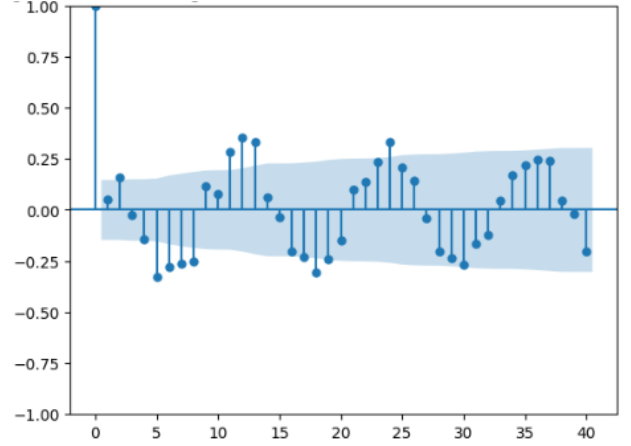


(b) PACF Correlogram for the Transformed Time Series.

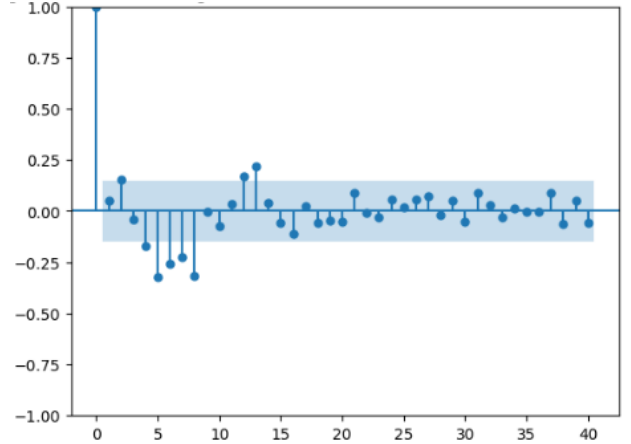
Fig. 4: Correlograms for the Transformed Time Series: (a) ACF Correlogram, (b) PACF Correlogram.

“Fig. 5” presents the correlograms of the ACF and PACF for the transformed series with a first-order difference. From the PACF correlogram, significant autocorrelations different

from zero are observed at lags 2, 4, 5, 6, 7 and 8 indicating possible orders for the autoregressive part “p”. Since there are significant seasonal lags in the PACF, the seasonal order “P” is one. In the ACF correlogram, significant lags are 2, 4, 5, 6, 7 and 8, indicating possible orders for the moving average part “q”. The presence of significant seasonal lags in the ACF suggests a probable seasonal order “Q” of one or two. Thus, various SARIMA (p,d,q)×(P,D,Q)_S models were proposed.



(a) ACF Correlogram for Transformed and Differenced Time Series.



(b) PACF Correlogram for Transformed and Differenced Time Series.

Fig. 5: Correlograms for the Transformed Time Series: (a) ACF Correlogram, (b) PACF Correlogram.

The ARIMA model parameters p , d , and q , along with the seasonal parameters P , D , Q , and S , were then estimated. The optimal values of these parameters were determined by minimizing the Root Mean Square Error (RMSE) and Akaike Information Criterion (AIC). The final fitted ARIMA model is summarized in TABLE III.

The models with uncorrelated residuals and lower AIC values, shown in TABLE III, were used to make predictions for the period from January 2022 to March 2023. From these predictions and the actual observations during this period, the root mean squared error (RMSE) was calculated. As one of the

TABLE III: Summary of SARIMA Model Fitting

ARIMA Order	Seasonal Order	RMSE	AIC
(4, 0, 7)	(1, 0, 1, 12)	779.046395	134.955451
(7, 0, 4)	(1, 0, 1, 12)	780.794348	138.091258
(8, 0, 4)	(1, 0, 2, 12)	781.741663	132.843314
(6, 0, 6)	(1, 0, 3, 12)	782.844063	114.491491
(4, 0, 5)	(1, 0, 1, 12)	783.464054	133.155432

objectives of this work is to make predictions for electricity production generated by the wind power matrix, the SARIMA (4,0,7)×(1,0,1)12 model was chosen because it presented the lowest root mean square prediction error value.

The resulting predictions were compared with the actual values from the validation dataset, and the root mean squared error (RMSE) was calculated to evaluate the model's performance. The RMSE for this validation period was found to be **1305**. This indicates that the model, while capturing the general trend and seasonality of the data, still has room for improvement in terms of accuracy.

The forecasts and their 95% confidence intervals are shown in “Fig. 6”. The plot illustrates how the model predictions follow the overall pattern of the actual data, although there are deviations that contribute to the RMSE value. Additionally, “Fig. 7” presents the correlogram of the residuals, which confirms that the residuals are uncorrelated, thereby validating the adequacy of the model.

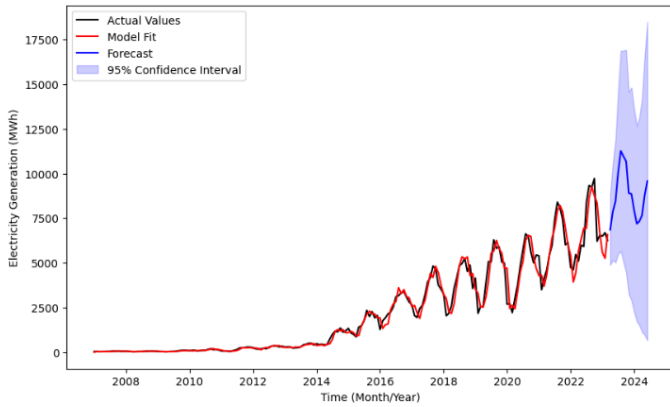


Fig. 6: Wind Power Generation with SARIMA predictions.

E. MLP Model Fitting

In addition to the SARIMA model, a Multi-Layer Perceptron (MLP) model was trained for comparison purposes. The MLP model was trained and tested on the same time period as the SARIMA model, using a window of 12 steps back for training the MLP. To optimize the model, a GridSearchCV was conducted with the following parameters:

- Maximum iterations: 1000
- Hidden layer sizes: (100, 50), (100, 100), (150, 150)
- Learning rates: 0.0001, 0.001, 0.01, 0.1
- Solvers: Adam and Gradient Descent
- Activation functions: ReLU and Hyperbolic Tangent

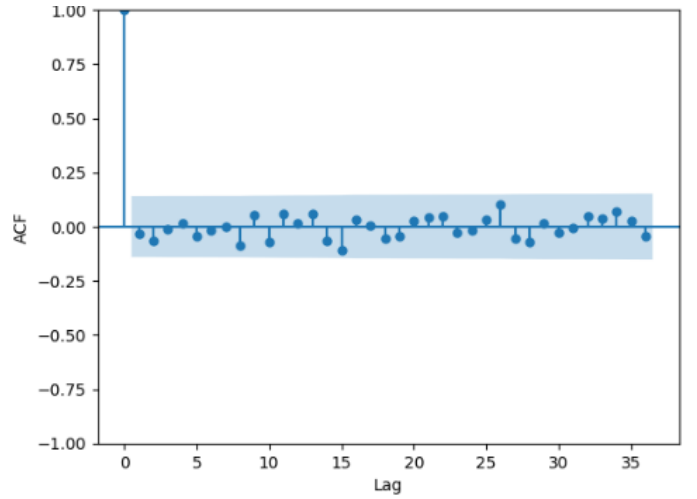


Fig. 7: Residuals Correlogram for SARIMA.

The number of splits for cross-validation was set to 5. The TABLE IV summarizes the results of the GridSearch for the models.

TABLE IV: Summary of MLP Model Results

Hidden Layer Sizes	Alpha	Solver	Activation	Mean Test RMSE
(100, 100)	0.0001	adam	relu	417.151568
(150, 150)	0.0001	adam	relu	418.626769
(150, 150)	0.01	adam	relu	420.871477
(150, 150)	0.001	adam	relu	429.542231
(150, 150)	0.1	adam	relu	429.972357

From the GridSearch results, the best model was selected based on the lowest Mean Test RMSE, which was obtained with the hidden layer sizes of (100, 100), an alpha of 0.0001, the Adam solver, and the ReLU activation function.

The “Fig. 8” shows the actual electricity generation values (in black) from January 2007 to March 2023, the fitted values from the MLP model (in red), and the forecasted values from April 2023 to June 2024 (in blue). The shaded area represents the 95% confidence interval for the forecasts. The MLP model forecasts show a reasonable fit to the historical data, but with some deviations leading to an RMSE of **2691** for the validation period.

F. SARIMA-MLP Model Training

The residuals from the SARIMA model were analyzed using a Multilayer Perceptron (MLP) model. The MLP was trained on these residuals to capture any nonlinear patterns not accounted for by the SARIMA model. To optimize the MLP model, the same grid search approach executed on MLP Model Fitting section was employed. The performance of the MLP model in predicting the residuals is shown in TABLE V.

The final prediction \hat{y}_t is obtained by combining the ARIMA model output \hat{L}_t with the weighted MLP residual prediction $w \cdot \hat{N}'_t$.

G. Optimization of Weight Calculation

In this study, the optimal weight for the SARIMA-MLP hybrid model was determined through an exhaustive search

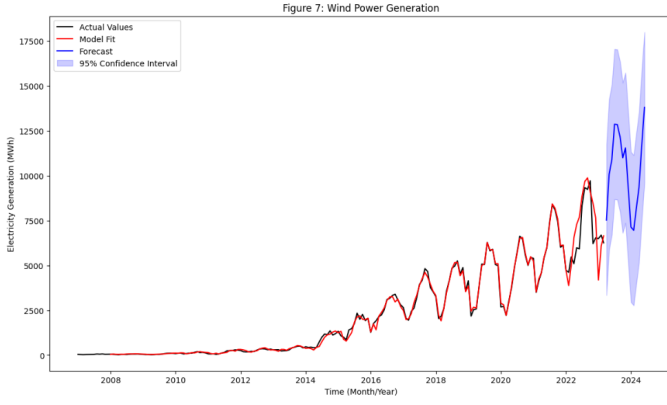


Fig. 8: Wind Power Generation with MLP predictions.

TABLE V: Summary of MLP Model Results for SARIMA residuals

Hidden Layer Sizes	Alpha	Solver	Activation	Mean Test RMSE
(150, 150)	0.1	sgd	relu	0.342188
(150, 150)	0.01	sgd	relu	0.343135
(150, 150)	0.001	sgd	relu	0.343140
(150, 150)	0.0001	sgd	relu	0.343141
(100, 50)	0.1	sgd	relu	0.345669

within a specified range of weights. The process was designed to identify the weight that minimized the Root Mean Square Error (RMSE) of the combined model predictions on training dataset. Here's a detailed description of the steps taken:

- 1) **Initialization of Parameters:** The search range for the weights was set from -5000 to 5000, with an incremental step of 1. This range was chosen based on prior experimentation and domain knowledge to ensure a comprehensive search.
- 2) **Variables for Tracking:** Two variables were initialized to keep track of the best RMSE value (`best_rmse`) and the corresponding weight (`best_weight`). The initial `best_rmse` was set to infinity to ensure that any calculated RMSE for training dataset would be lower.
- 3) **Iterative Search:**
 - a) A loop was employed to iterate over the possible weight values within the specified range.
 - b) For each weight, the combined predictions were calculated by adding the weighted residual predictions from the MLP model to the SARIMA model predictions.
- 4) **RMSE Calculation:** The RMSE for each set of combined predictions was computed against the actual test data. The RMSE is a standard metric for measuring the accuracy of predictions in time series analysis.
- 5) **Best Weight Selection:**
 - a) If the RMSE of the current weight was lower than the previously recorded best RMSE, the current weight was stored as the best weight.
 - b) The best RMSE was updated accordingly.
- 6) **Application of Best Weight:** Once the loop concluded, the best weight identified was used to combine the

ASRIMA and MLP predictions for future forecasts. This final combination utilized the optimized weight to ensure the lowest possible RMSE, thereby enhancing the predictive accuracy of the hybrid model.

By methodically exploring the weight range and evaluating the RMSE for each, the study effectively optimized the weight parameter, leading to improved performance of the SARIMA-MLP hybrid model, leading a RMSE of **1296**.

This methodical approach ensures that the hybrid model leverages the strengths of both ARIMA and MLP, providing more accurate and reliable forecasts for wind energy generation.

V. DISCUSSION AND CONCLUSION

A. Model Performance Comparison

The performance of the proposed SARIMA-MLP hybrid model was compared to the SARIMA model and MLP model. The comparison, shown in TABLE VI, reveals that the SARIMA-MLP model outperforms the SARIMA model by a notable margin. Specifically, the RMSE for the SARIMA-MLP model is 710.69, compared to 773.79 for the SARIMA model, representing an 8.16% improvement in predictive accuracy. This enhancement demonstrates the effectiveness of integrating SARIMA with MLP, particularly in capturing the complex patterns inherent in wind energy generation data. The optimized weight calculation further fine-tunes the model, ensuring minimal prediction error and maximizing accuracy.

TABLE VI: Comparison of Model Performance

Model	RMSE
SARIMA	1305.383
MLP	2691.631
SARIMA-MLP	1296.062

The SARIMA-MLP model demonstrated a slight improvement over the SARIMA model, with an RMSE of 1296.06 compared to 1305.38 for the SARIMA model alone. This improvement, although modest, represents a 0.71

This enhancement indicates that combining SARIMA with MLP leverages the strengths of both models, capturing both linear and non-linear patterns in the data. While the improvement percentage might seem small, it can still be significant in practical applications, where even minor reductions in error can lead to better decision-making and more accurate forecasts.

The integration of SARIMA and MLP creates a hybrid model that benefits from SARIMA's capability to model seasonality and trend, and MLP's ability to capture complex non-linear relationships. This combined approach ensures a more robust and adaptable model, making it a better choice for forecasting wind power generation.

The results suggest that hybrid models like SARIMA-MLP are effective in enhancing predictive performance, even in datasets with strong seasonal patterns and complex dynamics. This approach can be applied to other time series forecasting problems to achieve similar improvements in accuracy.

B. Forecasting Future Wind Power Generation

Finally, the improved hybrid model was used to forecast future wind power generation from July 2024 to December 2025. The forecasts are presented in “Fig. 9” and the referenced values on TABLE VII.

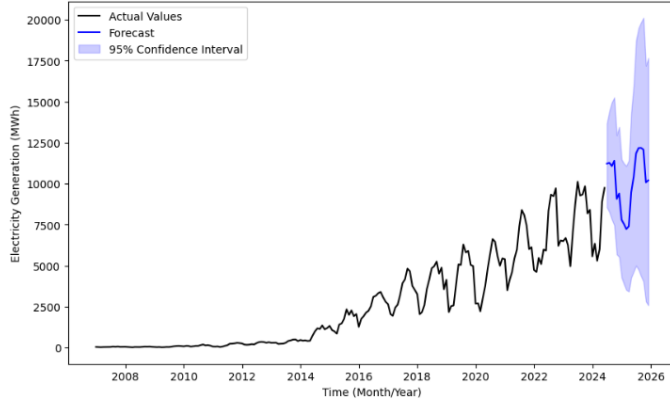


Fig. 9: Predictions for Wind Power Generation.

TABLE VII: Predictions for Wind Energy Generation (MWh)

Date	Predictions (MWh)
2024-07-01	11222
2024-08-01	11273
2024-09-01	11077
2024-10-01	11398
2024-11-01	9076
2024-12-01	9401
2025-01-01	7797
2025-02-01	7526
2025-03-01	7232
2025-04-01	7405
2025-05-01	9479
2025-06-01	10420
2025-07-01	11856
2025-08-01	12176
2025-09-01	12186
2025-10-01	12076
2025-11-01	10079
2025-12-01	10208

The proposed hybrid model’s forecasts from January 2024 to December 2025, shown in TABLE VII, reveal periods of high and low wind energy generation. For instance, peak generation is predicted in August 2024 and September 2025, while the lowest generation occurs in February 2025. These predictions are crucial for managing energy resources, planning maintenance, and ensuring a stable energy supply. Accurately predicting these fluctuations can help mitigate the risks associated with energy shortages and optimize the use of wind energy, which is inherently variable.

The SARIMA model, known for its robustness in capturing seasonality and trends in time series data, offers simplicity and ease of implementation. However, it may fall short when dealing with nonlinear patterns. On the other hand, the MLP model excels in modeling complex nonlinear relationships but can struggle with seasonality and trend components. By

combining these models, the SARIMA-MLP hybrid approach leverages the strengths of both models, addressing their individual limitations.

C. Future Work

Future work could explore further enhancements to the hybrid model, such as incorporating other machine learning algorithms or optimizing additional parameters. Additionally, expanding the model to include exogenous variables, such as weather data, could improve forecast accuracy. These advancements could provide more robust and reliable predictions, aiding in the efficient management and planning of wind energy resources.

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