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#### Problem statement.

The current paper will analyse the data from 300 Australian households, which provided data about their energy consumption and solar battery production. Then, we build a forecast for the solar production using this data and additional drivers as day length and the weather.

## Data gathering and preparation

Ausgrid provides the information about 300 randomly selected australian households with solar batteries. The data is divided by three parts (07.2010 -- 07.2011, 07.2011 -- 07.2012, 07.2012 -- 07.2013). The structure of the files is the same through all files, so it can be relatively easy to concatente them. Most of households provide information for only one year but some of them provided information for the whole period. Let's take a look how the data is structured.

The resulting dataframe looks like:

```
In [22]: df.head()
```

| Out[22]: |   | Customer | Generator<br>Capacity | Postcode | Consumption Category | date             | 0:30  | 1:00  | 1:30  | 2:00  | 2:30  |
|----------|---|----------|-----------------------|----------|----------------------|------------------|-------|-------|-------|-------|-------|
|          | 0 | 1        | 3.78                  | 2076     | GC                   | 1-<br>Jul-<br>10 | 0.303 | 0.471 | 0.083 | 0.121 | 0.361 |
|          | 1 | 1        | 3.78                  | 2076     | CL                   | 1-<br>Jul-<br>10 | 1.250 | 1.244 | 1.256 | 0.744 | 0.019 |
|          | 2 | 1        | 3.78                  | 2076     | GG                   | 1-<br>Jul-<br>10 | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 |
|          | 3 | 1        | 3.78                  | 2076     | GC                   | 2-<br>Jul-<br>10 | 0.116 | 0.346 | 0.122 | 0.079 | 0.120 |
|          | 4 | 1        | 3.78                  | 2076     | CL                   | 2-<br>Jul-<br>10 | 1.238 | 1.238 | 1.256 | 1.250 | 0.169 |

#### 5 rows × 54 columns

Every row is responsible for the one day for the one customer for the type of consumption/production. Customer: customer identifier; Generator Capacity: capacity of the generator installed in this household. Postcode: 4-letter postocde in Australia. Consumption category: There are three types of the consumption/production:

- GC -- general consumption;
- CL -- consumtion happened in off-pick tarrif;
- GG -- generation of the energy via solar panel. Date: date in formats: dd-mon-yy, dd/mon/yy, dd/mm/yy. 0:30 -- 00:00: amount of generated/consumpted energy during the half of an hour interval at the date from the column date.

This format is not suitable for further investigation so we'll transform it. Transposition of the production values:

```
In [9]:
         def transform row(i):
                 temp = df.loc[i].T
                 df1 = temp[['0:30', '1:00', '1:30', '2:00', '2:30', '3:00', '3:30',
                         '4:30', '5:00', '5:30', '6:00', '6:30', '7:00', '7:30', '8:00
                         '9:00', '9:30', '10:00', '10:30', '11:00', '11:30', '12:00',
                         '13:00', '13:30', '14:00', '14:30', '15:00', '15:30', '16:00
                         '17:00', '17:30', '18:00', '18:30', '19:00', '19:30', '20:00
'21:00', '21:30', '22:00', '22:30', '23:30', '0:00'
                 df1 = pd.DataFrame(df1)
                 df1.rename(columns={i: "Production"}, inplace=True)
                 df1['time'] = df1.index
                 df1.reset index()
                 df1['datetime'] = temp['date'] + " " + df1.index
                 df1['date'] = temp['date']
                 df1['Customer'] = temp['Customer']
                 df1['Generator Capacity'] = temp['Generator Capacity']
                 df1["Postcode"] = temp['Postcode']
                 df1["Consumption Category"] = temp['Consumption Category']
                 return df1
```

```
In [10]:
    dfs = []
    for i in range(df.shape[0]):
        temp = transform_row(i)
        dfs.append(temp)
    df_full = pd.concat([*dfs], axis=0)
```

```
In [11]: df_full.head()
```

| : |      | Production | time | datetime         | date             | Customer | Generator<br>Capacity | Postcode | Consumption<br>Category |
|---|------|------------|------|------------------|------------------|----------|-----------------------|----------|-------------------------|
|   | 0:30 | 0.303      | 0:30 | 1-Jul-10<br>0:30 | 1-<br>Jul-<br>10 | 1        | 3.78                  | 2076     | GC                      |
|   | 1:00 | 0.471      | 1:00 | 1-Jul-10<br>1:00 | 1-<br>Jul-<br>10 | 1        | 3.78                  | 2076     | GC                      |
|   | 1:30 | 0.083      | 1:30 | 1-Jul-10<br>1:30 | 1-<br>Jul-<br>10 | 1        | 3.78                  | 2076     | GC                      |
|   | 2:00 | 0.121      | 2:00 | 1-Jul-10<br>2:00 | 1-<br>Jul-<br>10 | 1        | 3.78                  | 2076     | GC                      |
|   | 2:30 | 0.361      | 2:30 | 1-Jul-10<br>2:30 | 1-<br>Jul-<br>10 | 1        | 3.78                  | 2076     | GC                      |

Since there are used different formats for datetime, it's needed to transform all of them to one format:

Out[11]

Resulting dataframe looks like this:

```
In [16]: sample_full.reset_index().set_index('datetime_f')
```

| Out[16]: | t[16]:               |     |       | Production |       |  |
|----------|----------------------|-----|-------|------------|-------|--|
|          | Consumption Category |     | CL    | GC         | GG    |  |
|          | datetime_f           |     |       |            |       |  |
|          | 1-Apr-11 0:00        | 1   | 0.0   | 0.613      | 0.0   |  |
|          | 1-Apr-11 0:00        | 2   | 0.0   | 0.155      | 0.0   |  |
|          | 1-Apr-11 0:00        | 3   | 0.0   | 0.178      | 0.0   |  |
|          | 1-Apr-11 0:00        | 4   | 0.0   | 0.114      | 0.0   |  |
|          | 1-Apr-11 0:00        | 5   | 1.825 | 0.078      | 0.0   |  |
|          |                      |     | •••   | •••        | •••   |  |
|          | 9/12/2012 9:30       | 296 | NaN   | 0.262      | 0.338 |  |
|          | 9/12/2012 9:30       | 297 | 0.0   | 0.192      | 0.057 |  |
|          | 9/12/2012 9:30       | 298 | NaN   | 0.165      | 0.188 |  |
|          | 9/12/2012 9:30       | 299 | NaN   | 0.13       | 0.269 |  |
|          | 9/12/2012 9:30       | 300 | 0.0   | 1.538      | 0.581 |  |

15778512 rows × 4 columns

### Choice of the tartget variable.

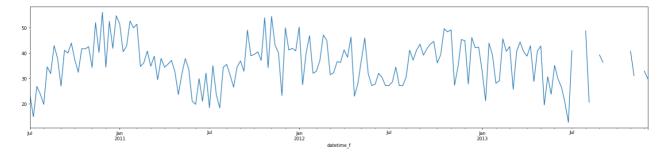
The main interest are variables in the Production column. Let's see how this data is distributed.

```
sample_full_copy.set_index(['datetime_f', 'Consumption Category', "Custome:
full_aggregated = sample_full.reset_index().groupby('datetime_f').agg({'surfull_aggregated.index = pd.to_datetime(full_aggregated.index)
```

Solar production:

```
In [20]: full_aggregated[('Production', 'GG', 'sum')].resample("W").mean().plot(figs
```

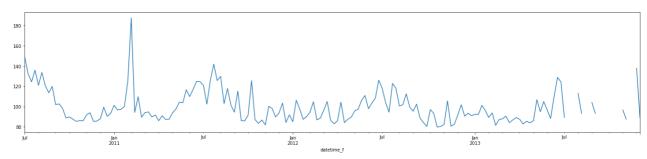
Out[20]: <AxesSubplot:xlabel='datetime\_f'>



#### General consumption:

In [21]:
 full\_aggregated[('Production', 'GC', 'sum')].resample("W").mean().plot(figs

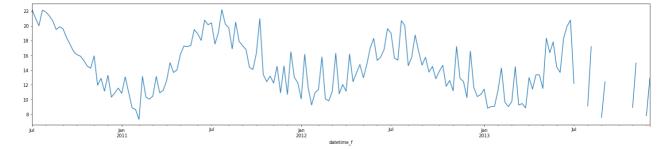
Out[21]: <AxesSubplot:xlabel='datetime\_f'>



#### Off-peak consumption:

In [22]: full\_aggregated[('Production', 'CL', 'sum')].resample("W").mean().plot(figs

Out[22]: <AxesSubplot:xlabel='datetime\_f'>



For all three parameters, the data becomes partial after July 2013. Supposedly, measurements from some of the client either were not taken or mistakenly placed there. There is no way to figure it out, this data will be discarded.

Which variable we are going to use for the preidction? Following candidates were considered:

- Solar production
- Difference between current production and energy consumption
- Profit between consumpted energy and solar production

Potentialy, all these three variables could be useful for a potential user of the solar battery. First one gives information about the solar production. The second and third give information about the profit that user can receive if they send extra produced energy to a grid.

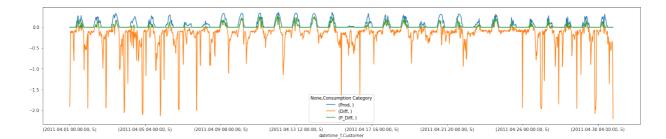
```
In [25]: full_aggregated['Production']['GG']
```

| Out[25]: | count | sum |
|----------|-------|-----|
|          |       |     |

| datetime_f          |     |         |
|---------------------|-----|---------|
| 2011-04-01 00:00:00 | 300 | 0.013   |
| 2011-04-01 00:30:00 | 300 | 0.018   |
| 2011-04-01 10:00:00 | 300 | 92.382  |
| 2011-04-01 10:30:00 | 300 | 109.83  |
| 2011-04-01 11:00:00 | 300 | 115.701 |
| •••                 |     |         |
| 2012-09-12 07:30:00 | 299 | 22.564  |
| 2012-09-12 08:00:00 | 299 | 41.142  |
| 2012-09-12 08:30:00 | 299 | 66.805  |
| 2012-09-12 09:00:00 | 299 | 88.783  |
| 2012-09-12 09:30:00 | 299 | 106.11  |

52608 rows × 2 columns

All three possible target variables in one plot:



Orange and green lines describe variables difference between the production and consumption and the profit respectfully, and the blue one is the pure production. If we had an actual user with a real time solar battery and consumption of the household, we could predict the best (the cheapest, the greenest) time for a user to consume a lot of energy (for example, to charge a car). But these metrics are valuable when the user has an immediate feedback and user can act on it. In abscense of the real user and having only historical data, there is not much sense in such predictions therefore, the production of solar battery was chosen as a target variable.

The target variable contains many near 0 values. Because of it, it makes sense to choose use wape (weighted absolute percentage error) as a metrics for quality.

$$WAPE = rac{\sum_{t=1}^{n} \|A_t - F_t\|}{\sum_{t=1}^{n} \|A_t\|}$$

Here  $A_t$  -- actual measurements,  $F_t$  predictions.

### Building baseline predictions.

To establish a baseline for prediction, we'll build a model using Prophet without having any adjustments. To simplify the explanation of the problem and to be able to calculate, here will be considered only one customer, and a prediction is built for it.

To have widest data range, the customer id=224 was chosen since it has a data for 2010 - 2013 years.

```
In [280... full_hourly = pd.read_csv('full_hourly.csv')
```

/Users/olgas/study/solar-forecast/venv/lib/python3.9/site-packages/IPython/core/interactiveshell.py:3444: DtypeWarning: Columns (9) have mixed types.S pecify dtype option on import or set low\_memory=False. exec(code\_obj, self.user\_global\_ns, self.user\_ns)

```
In [357...
hourly_224 = full_hourly[full_hourly['Customer'] == 224]
hourly_224 = hourly_224[hourly_224['Consumption Category'] == 'GG']
```

Since the target variable is chosen as solar production, all rows with the household consumption data can be discarded.

```
In [358...
    hourly_224['datetime_f1'] = pd.to_datetime(hourly_224['datetime'], format=
    hourly_224['datetime_f2'] = pd.to_datetime(hourly_224['datetime'], format=
    hourly_224['datetime_f3'] = pd.to_datetime(hourly_224['datetime'], format=
    hourly_224['Timestamp'] = np.where(hourly_224['datetime_f1'].isna(), hourly_
    hourly_224['Timestamp'] = np.where(hourly_224['Timestamp'].isna(), hourly_224['datetime_f'] = hourly_224['Timestamp']

In [359...
    hourly_224['datetime_f'] = hourly_224['Timestamp']
    hourly_224 = hourly_224.reset_index(drop=True).set_index('datetime_f')

In [360...
    hourly_224 = hourly_224.drop(['datetime_f1', 'datetime_f2', 'datetime_f3'])
```

As a train set here and in further calculations will be used data from the beginning of the period (2010-07-01) and till the 2013-01-01. The last 6 month (till the 2013-07-01) will be used as a test set.

```
In [381...
    hourly_224['ds'] = hourly_224['Timestamp']
    hourly_224['y'] = hourly_224['Production']
    hourly_224_train = hourly_224[hourly_224['datetime'] <= '2013-01-01']
    hourly_224_test = hourly_224[(hourly_224['datetime'] > '2013-01-01')]
    hourly_224_train = hourly_224_train.drop(['datetime','date', 'Consumption (hourly_224_test = hourly_224_test.drop(['datetime','date', 'Consumption Cate

In [382...
    model_hourly = Prophet()
    model_hourly.fit(hourly_224_train)
    future = model_hourly.make_future_dataframe(periods=7680, freq='30min')
```

| Initial log  | joint probab | oility = -1013.26 |           |           |          |
|--------------|--------------|-------------------|-----------|-----------|----------|
| Iter         | log prob     | dx                | grad      | alpha     | alpha0   |
| # evals Not  | es           |                   |           |           |          |
| 99           | 31521.1      | 0.00197624        | 421.067   | 1         | 1        |
| 117          |              |                   |           |           |          |
| Iter         | log prob     | dx                | grad      | alpha     | alpha0   |
| # evals Not  | es           |                   |           |           |          |
| 199          | 31526.7      | 0.000657175       | 91.4082   | 1         | 1        |
| 238          |              |                   |           |           |          |
| Iter         | log prob     | dx                | grad      | alpha     | alpha0   |
| # evals Not  |              | 11 11             | 113 11    | -         | -        |
| 273          | 31528.5      | 0.000150396       | 174.214   | 1.587e-06 | 0.001    |
| 366 LS fail  |              |                   |           |           |          |
| 299          | •            | 0.00041358        | 72.8549   | 0.4276    | 1        |
| 397          | 0-0-0-0      |                   | , = , = , |           | _        |
|              | log prob     | dx                | grad      | alpha     | alpha0   |
| # evals Not  |              |                   | 119-0011  |           | G-P-10-0 |
| 373          |              | 1.55384e-06       | 63.2323   | 0.2311    | 1        |
| 490          | 31323.1      | 1.333010 00       | 03.2323   | 0.2311    | -        |
| Optimization | terminated   | normally.         |           |           |          |
| _            |              | normarry:         |           |           |          |

Convergence detected: relative gradient magnitude is below tolerance

Out [384... /2.6/08226/48//9/

The Prophet model without any additional actions gives around WAPE 72%. This number can be considered as a baseline for the other models.

# Gathering data for additional drivers.

We can assume that solar production depends on the geographical coordinates of the place where battery is placed. Since the calculation for the production is happening for the particular customer, this is not a driver in this case. But the time of the sunrise and the sunset definetely should be a driver.

The other important variable that should be considered is the weather. The information about the precipitation and the temperature during the day was found but unfortunatelly, it wasn't available.

The weather data is taken from http://www.bom.gov.au

Gathering the data and merging it with the main dataset.

```
In [27]:
                    year = '2010'
                    initial_df = pd.read_csv(f'data/2010.csv', header=0)
                    initial_df['day'] = initial_df[year]
                    initial_df.drop([year], inplace=True, axis=1)
                    s = pd.DataFrame(initial_df.set_index(['day']).unstack(['day']))
                    df = pd.DataFrame(s.to_records(), index=s.index).reset_index(drop=True)[['
                    df['date'] = df['day'].astype(str) + "-" + df['level_0'] + f'-{year}'
                    df = df[['0', 'date']].dropna()
                    df['date'] = pd.to_datetime(df['date'])
                    weather_2010_df = df
                    year = '2011'
                    initial_df = pd.read_csv(f'data/2011.csv', header=0)
                    initial_df['day'] = initial_df[year]
                    initial_df.drop([year], inplace=True, axis=1)
                    s = pd.DataFrame(initial_df.set_index(['day']).unstack(['day']))
                    df = pd.DataFrame(s.to_records(), index=s.index).reset_index(drop=True)[[']
                    df['date'] = df['day'].astype(str) + "-" + df['level_0'] + f'-{year}'
                    df = df[['0', 'date']].dropna()
                    df['date'] = pd.to_datetime(df['date'])
                    weather_2011_df = df
                    year = '2012'
                    initial_df = pd.read_csv(f'data/2012.csv', header=0)
                    initial_df['day'] = initial_df[year]
                    initial_df.drop([year], inplace=True, axis=1)
                    s = pd.DataFrame(initial_df.set_index(['day']).unstack(['day']))
                    df = pd.DataFrame(s.to_records(), index=s.index).reset_index(drop=True)[['
                    df['date'] = df['day'].astype(str) + "-" + df['level_0'] + f'-{year}'
                    df = df[['0', 'date']].dropna()
                    df['date'] = pd.to datetime(df['date'])
                    weather_2012_df = df
                    year = '2013'
                    initial_df = pd.read_csv(f'data/2013.csv', header=0)
                    initial_df['day'] = initial_df[year]
                    initial_df.drop([year], inplace=True, axis=1)
                    s = pd.DataFrame(initial_df.set_index(['day']).unstack(['day']))
                    df = pd.DataFrame(s.to_records(), index=s.index).reset_index(drop=True)[['
                    df['date'] = df['day'].astype(str) + "-" + df['level_0'] + f'-{year}'
                    df = df[['0', 'date']].dropna()
                    df['date'] = pd.to_datetime(df['date'])
                    weather 2013 df = df
In [28]:
                    weather = pd.concat([weather_2010_df, weather_2011_df, weather_2012_df, weather_2012_d
In [184...
                    hourly_224['date'] = pd.to_datetime(hourly_224['date'])
                    hourly_224_weather = hourly_224.merge(weather, how='left', on='date')
In [163...
                    hourly 224 weather.fillna({'0':0}, inplace=True)
```

Checking if the weather alone will affect the quality of the prediction. All other parameters stay the same, test and train datasets are splitted the same way, the only difference is adding a regressor to a model:

```
In [96]: hourly_224_weather['ds'] = hourly_224_weather['Timestamp']
    hourly_224_weather['y'] = hourly_224_weather['Production']
    hourly_224_train = hourly_224_weather[hourly_224_weather['datetime'] <= '20'
    hourly_224_test = hourly_224_weather[(hourly_224_weather['datetime'] > '20'
    hourly_224_train.drop(['datetime','date', 'Consumption Category', 'datetime'))
```

| Out[96]: |       | Production | time  | Customer | Postcode | Timestamp              | ds                     | у   | 0   |
|----------|-------|------------|-------|----------|----------|------------------------|------------------------|-----|-----|
|          | 0     | 0.0        | 0:30  | 224      | 2261     | 2010-07-01<br>00:30:00 | 2010-07-01<br>00:30:00 | 0.0 | 0.0 |
|          | 1     | 0.0        | 1:00  | 224      | 2261     | 2010-07-01<br>01:00:00 | 2010-07-01<br>01:00:00 | 0.0 | 0.0 |
|          | 2     | 0.0        | 1:30  | 224      | 2261     | 2010-07-01<br>01:30:00 | 2010-07-01<br>01:30:00 | 0.0 | 0.0 |
|          | 3     | 0.0        | 2:00  | 224      | 2261     | 2010-07-01<br>02:00:00 | 2010-07-01<br>02:00:00 | 0.0 | 0.0 |
|          | 4     | 0.0        | 2:30  | 224      | 2261     | 2010-07-01<br>02:30:00 | 2010-07-01<br>02:30:00 | 0.0 | 0.0 |
|          | •••   |            |       |          |          |                        |                        |     |     |
|          | 52123 | 0.0        | 22:00 | 224      | 2261     | 2013-06-20<br>22:00:00 | 2013-06-20<br>22:00:00 | 0.0 | 1.0 |
|          | 52124 | 0.0        | 22:30 | 224      | 2261     | 2013-06-20<br>22:30:00 | 2013-06-20<br>22:30:00 | 0.0 | 1.0 |
|          | 52125 | 0.0        | 23:00 | 224      | 2261     | 2013-06-20<br>23:00:00 | 2013-06-20<br>23:00:00 | 0.0 | 1.0 |
|          | 52126 | 0.0        | 23:30 | 224      | 2261     | 2013-06-20<br>23:30:00 | 2013-06-20<br>23:30:00 | 0.0 | 1.0 |
|          | 52127 | 0.0        | 0:00  | 224      | 2261     | 2013-06-20<br>00:00:00 | 2013-06-20<br>00:00:00 | 0.0 | 1.0 |

22464 rows × 8 columns

```
In [97]: model_hourly = Prophet()
    model_hourly.add_regressor('0')

model_hourly.fit(hourly_224_train)

future = model_hourly.make_future_dataframe(periods=7680, freq='30min')
    future['0'] = hourly_224_test['0'].reset_index(drop=True)
```

29/01/2022, 17:01 report\_text

```
Initial log joint probability = -1013.26
                         log prob
                                           | | dx | |
                                                        ||grad||
                                                                        alpha
                                                                                    alpha0
          # evals Notes
                                      0.00201109
                                                         117.305
                 99
                          31641.9
                                                                             1
                                                                                          1
          121
              Iter
                                           | | dx | |
                                                        ||grad||
                                                                                    alpha0
                         log prob
                                                                        alpha
          # evals Notes
                          31650.1
                                      0.00605686
                                                         152.978
                                                                                          1
               199
                                                                             1
          238
                                           | | dx | |
                                                        ||grad||
              Iter
                         log prob
                                                                        alpha
                                                                                    alpha0
          # evals Notes
                          31654.3
                                     0.000843509
                                                          96.757
                                                                       0.7748
                                                                                    0.7748
                299
          352
                                           | | dx | |
                                                        ||grad||
                                                                                    alpha0
              Iter
                         log prob
                                                                        alpha
          # evals Notes
                          31655.7
                                     8.56425e-05
                                                         144.225
                                                                    4.472e-07
                                                                                      0.001
                330
               LS failed, Hessian reset
          434
                          31656.8
                                     7.68369e-05
                                                         75.4566
                                                                       0.4227
                                                                                          1
          509
                                           ||dx||
                                                        ||grad||
                                                                        alpha
                                                                                    alpha0
              Tter
                         log prob
          # evals Notes
                          31657.9
                499
                                       0.0190982
                                                         181.059
                                                                             1
                                                                                          1
          616
                                                        ||grad||
              Iter
                         log prob
                                           | | dx | |
                                                                        alpha
                                                                                    alpha0
          # evals Notes
                          31658.3
                                     0.000468172
                                                          266.19
                                                                    1.832e-06
                                                                                      0.001
                504
          680
               LS failed, Hessian reset
                                                         79.5069
                          31659.6
                                     3.04298e-05
                                                                       0.2391
                                                                                          1
          792
                                           | | dx | |
                                                        ||grad||
              Iter
                         log prob
                                                                        alpha
                                                                                    alpha0
          # evals Notes
                          31659.6
                                     3.59702e-07
                                                         67.4103
                                                                       0.1097
                                                                                    0.1097
          828
          Optimization terminated normally:
            Convergence detected: relative gradient magnitude is below tolerance
In [99]:
           forecast_hourly = model_hourly.predict(future)
           y test = hourly 224 test['y']
           y pred = forecast hourly['yhat']
In [100...
           wape = np.sum(np.abs((y pred - y test.reset index(drop=True))) / np.sum(y files)
           wape
          72.63258365577624
```

The result is better but not significantly. It might happen because the the additional data describes processes on a day level. It makes sense to build a prediction for a day, and using a different model will build a prediction profile inside one day.

### Building daily predictions with additional drivers.

Out [100...

Gather informations for drivers and resample original dataset for building a prediction for a day:

```
In [105...
          temp 2010 = pd.read csv("data/Temp max 2010 Data.csv")[['Maximum temperatur
          temp 2010['temp'] = temp 2010["Maximum temperature (Degree C)"]
          temp 2010 = temp 2010.drop("Maximum temperature (Degree C)", axis=1)
          temp 2010['ds'] = pd.to datetime(temp 2010['Year'].astype(str) + "-" + ter
          temp_2010['temp'].fillna(method='ffill', inplace=True)
          temp_2011 = pd.read_csv("data/Temp_max_2011_Data.csv")[['Maximum temperatus
          temp_2011['temp'] = temp_2011["Maximum temperature (Degree C)"]
          temp_2011 = temp_2011.drop("Maximum temperature (Degree C)", axis=1)
          temp 2011['ds'] = pd.to datetime(temp 2011['Year'].astype(str) + "-" + ter
          temp 2011['temp'].fillna(method='ffill', inplace=True)
          temp 2012 = pd.read csv("data/Temp max 2012 Data.csv")[['Maximum temperatur
          temp 2012['temp'] = temp 2012["Maximum temperature (Degree C)"]
          temp 2012 = temp 2012.drop("Maximum temperature (Degree C)", axis=1)
          temp 2012['ds'] = pd.to datetime(temp 2012['Year'].astype(str) + "-" + tel
          temp_2012['temp'].fillna(method='ffill', inplace=True)
          temp_2013 = pd.read_csv("data/Temp_max_2013_Data.csv")[['Maximum temperatus
          temp 2013['temp'] = temp 2013["Maximum temperature (Degree C)"]
          temp 2013 = temp 2013.drop("Maximum temperature (Degree C)", axis=1)
          temp 2013['ds'] = pd.to datetime(temp 2013['Year'].astype(str) + "-" + ter
          temp_2013['temp'].fillna(method='ffill', inplace=True)
In [106...
          max temp df = pd.concat([temp 2010, temp 2011, temp 2012, temp 2013])
          max_temp_df['ds'] = max_temp_df['ds'].astype(str)
          max temp df['ds'] = pd.to datetime(max temp df['ds'])
In [114...
          daily 224 = hourly 224[['Production']].resample('D').sum()
In [117...
          daily_224['date'] = daily_224.index
          daily_224['ds'] = pd.to_datetime(daily_224['date'])
In [125...
          daily_224 = daily_224.merge(weather, how='left', on='date')
          daily_224['rain'] = daily_224['0']
          daily 224 = daily 224 merge(max temp df[['ds', 'temp']], how='left', on='ds
          daily_224['y'] = daily_224['Production']
```

For the daily predictions for train dataset also used the data before 2013–01–01 and for the test data from 2013–01–01 to 2013–07–01 will be used:

```
In [129... daily_224_train = daily_224[(daily_224['ds'] <= '2013-01-01') & (daily_224 daily_224_test = daily_224[daily_224['ds'] > '2013-01-01']
```

Adding regressors to a model:

```
In [130...
          model_with_temp = Prophet()
          model_with_temp.add_regressor('rain')
          model_with_temp.add_regressor('temp')
          model_with_temp.fit(daily_224_train)
          future = model_with_temp.make_future_dataframe(periods=180, freq='D')
          future['rain'] = daily_224['rain']
          future['temp'] = daily_224['temp']
         INFO: prophet: Disabling daily seasonality. Run prophet with daily seasonalit
         y=True to override this.
         Initial log joint probability = -64.6511
                       log prob
                                                    ||grad||
             Iter
                                       ||dx||
                                                                   alpha
                                                                               alpha0
         # evals Notes
               99
                         976.918
                                      0.002641
                                                     96.6351
                                                                   0.2113
                                                                              0.02113
         116
             Iter
                       log prob
                                        ||dx||
                                                    ||grad||
                                                                    alpha
                                                                               alpha0
         # evals Notes
                                                     94.7307
                                                                                0.001
              168
                          977.59
                                   2.24566e-06
                                                                1.971e-08
```

Optimization terminated normally:

LS failed, Hessian reset 182 977.59 3.849

Convergence detected: relative gradient magnitude is below tolerance

90.5022

0.2057

```
forecast_daily = model_with_temp.predict(future)
forecast_daily_test = forecast_daily[forecast_daily['ds'] > '2013-01-01']
np.sum(np.abs((daily_224_test['y'] - forecast_daily_test['yhat'])))/np.sum
```

3.84898e-08

Out [131...

237

258

24.906078024933052

So we have 24% wape for a day. This is much better result but this is a result for a bigger scale.

# Building predictions for the daily profile.

To find an error for a half an hour, another model should be used.

For the distribution of the production during the day, daylight hours will be important. Let's add time of the sunset and sunrise.

To calculate the sunset and sunrise, we'll need to know geographical coordinates. To find them we should use a postcode.

1

```
from astral import LocationInfo
from astral.sun import sun

def get_sunset_time(lat, long, day, month, year):
    location = LocationInfo(latitude=lat,longitude=long)
    s = sun(location.observer, date=datetime.date(year, month, day))
    return s['sunset']

def get_sunrise_time(lat, long, day, month, year):
    location = LocationInfo(latitude=lat,longitude=long)
    s = sun(location.observer, date=datetime.date(year, month, day))
    return s['sunrise']
```

```
import pgeocode
nomi = pgeocode.Nominatim('au')

def get_longitude_postcode(postcode):
    return nomi.query_postal_code(postcode).longitude

def get_latitude_postcode(postcode):
    return nomi.query_postal_code(postcode).latitude
```

To calculate the share of the production for this particluar period of time, the production for the whole day has to be divided on the production for the particular part of the production:

```
In [292...
    hourly_224['date'] = hourly_224.index.date
    day_sum_prod = hourly_224['Production'].resample("D").sum()
    day_sum_prod = pd.DataFrame(day_sum_prod)
    day_sum_prod['date'] = pd.to_datetime(day_sum_prod.index.date)
    hourly_224['date'] = pd.to_datetime(hourly_224['date'])
In [301...

hourly_224 = hourly_224.merge(day_sum_prod, how='left', on='date')
    hourly_224_cut = hourly_224[['Production_x', 'time', 'Postcode', 'date', ']
```

NaNs in this new variables happen when the Production for a day is 0. These rows caan be filled with 0.

hourly 224 cut['part'] = hourly 224 cut['Production x'] / hourly 224 cut[

```
hourly_224_cut.fillna(0)
hourly_224_cut['time_f'] = pd.to_datetime(hourly_224_cut['time']).dt.time
```

Adding variables related to a sunset and sunrise:

```
In [305...
          hourly 224 cut = hourly 224 cut.merge(weather, how='left', on='date')
          hourly_224_cut['latitude'] = hourly_224_cut.apply(lambda x: get_latitude_pc
          hourly_224_cut['longitude'] = hourly_224_cut.apply(lambda x: get_longitude)
          hourly 224 cut['day'] = hourly 224 cut['date'].map(lambda x: x.day)
          hourly 224 cut['month'] = hourly 224 cut['date'].map(lambda x: x.month)
          hourly 224 cut['year'] = hourly 224 cut['date'].map(lambda x: x.year)
          hourly 224 cut['sunset'] = hourly 224 cut.apply(lambda x: get sunset time()
          hourly 224 cut['sunrise'] = hourly 224 cut.apply(lambda x: get sunrise time
         Adding a variable saying if this particular row is related to a time with sun or without:
In [314...
          hourly 224 cut['in daylight'] = (hourly 224 cut['time f'] > hourly 224 cut
In [315...
          hourly 224 cut['ds'] = pd.to_datetime(hourly_224_cut['date'].astype(str)+"
          hourly_224_cut = hourly_224_cut.drop(['part'], axis=1)
          hourly_224_cut = hourly_224_cut.reset_index(drop=True).set_index(['ds'])
In [316...
          prod_x = hourly_224_cut['Production_x']
```

Prepare the datasets:

To catch the effects related to seasonal behaviour variables describing the behaviour of the system previous moments (lagged variables) can be added:

In [398...

```
from itertools import product
def percentile(n):
    """Calculate n - percentile of data"""
    def percentile_(x):
        return np.percentile(x, n)
    percentile_.__name__ = 'pctl%s' % n
    return percentile
def lagged features(df
                    , target_var = 'demand'
                    , org_id_columns = ['product_rk', 'store_location_rk']
                    , all_id_columns =['product_rk', 'store_location_rk',
                     , lags = [7, 14, 21, 28]
                     , windows = [7, 14]
                     , aggregation_methods = {'mean', 'median', percentile()
                     , filters = None
                    ):
    """Calculate lagged features
        df - data frame
        target var - column name which is used to calculate lagged feature
        org_id_columns - id columns, lagged featires is calculated within
        all_id_columns - id columns + timestamp column
        lags -
        windows - list of windows, calculation is performed within time ran
        aggregation methods - method of aggregation, e.g. 'mean', 'median'
        filter = dict of dict: {<column_name>:{'postfix':'condition of the
    out df = deepcopy(df)
    if filters is None:
      filters = {'':{''}}
    keys, values = zip(*filters.items())
    for bundle in product(*values):
      condition = ' & '.join([keys[i]+ filters[keys[i]][bundle[i]] for i in
      name = '_'.join([bundle[i] for i in range(len(keys))])
      if len(condition) >0:
        _idx = df.eval(condition)
      else:
        idx = df.index >= 0
      if len(df[_idx].index)>0:
        for w in windows:
          lf_df = df[_idx].set_index(all_id_columns)[target_var].\
                    groupby(level=org_id_columns).apply(lambda x: x.rolling
          for 1 in lags:
            new_names = \{x: "lag\{0\}_wdw\{1\}_{\{2\}_{\{3\}}"}.
                          format(l, w, x, name) for x in lf_df.columns }
            out df = pd.merge(out df, lf df.shift(l).reset index().rename(
                  how='left', on =all id columns )
    return out df
```

```
In [402...
                          X['Customer'] = 224
                          X['dt'] = X.index
                          X['y'] = y
In [407...
                          flts = {'hour':
                          {'0':'==0', '1':'==1', '2':'==2', '3':'==3', '4':'==4', '5':'==5', '6':'==6'7':'==7', '8':'==8', '9':'==9', '10':'==10', '11':'==11', '12':'==12', '13':'==12', '13':'==11', '12':'==12', '13':'==12', '13':'==11', '12':'==12', '13':'==11', '12':'==12', '13':'==11', '12':'==12', '13':'==11', '12':'==11', '12':'==12', '13':'==11', '12':'==11', '12':'==12', '13':'==11', '12':'==11', '12':'==12', '13':'==11', '11':'==11', '12':'==12', '13':'==11', '12':'==11', '12':'==12', '13':'==11', '12':'==11', '12':'==12', '13':'==11', '12':'==11', '12':'==12', '13':'==11', '12':'==11', '12':'==12', '13':'==11', '12':'==11', '12':'==12', '13':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'==11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '12':'=11', '1
                          '14':'==14', '15':'==15', '16':'==16', '17':'==17', '18':'==18', '19':'==19
                          '21':'==21', '22':'==22', '23':'==23'
                           , 'anyhour':'>-1'
                          }
                            }
                          X extended = lagged features(X
                                                                               , target var = 'y'
                                                                               , org_id_columns = ['Customer']
                                                                               , all_id_columns =['Customer', 'dt']
                                                                                , lags = [7*48, 21*48, 28*48]
                                                                                , windows = [7*48]
                                                                                , aggregation_methods = {'mean', 'median', percentile()
                                                                                , filters = flts
                                                                               )
In [476...
                          X_train = X_extended[:int(X_extended.shape[0]*0.7)]
                          X_test = X_extended[int(X_extended.shape[0]*0.7):]
                          y train = y[:int(X extended.shape[0]*0.7)]
                          y_test = y[int(X_extended.shape[0]*0.7):]
                       The NaNs are filled with obviously invalid values so model can distinguish between NaN
                       and valid numbers.
In [477...
                          X_train = X_train.fillna(-1)
                          X test = X test.fillna(-1)
                      Let's use a Random Forest to predict a part of the production for this half of an hour.
In [324...
                          from sklearn.ensemble import RandomForestRegressor
                          from sklearn.metrics import mean absolute percentage error
In [478...
                          rf = RandomForestRegressor(max depth=None, max features='sqrt', n estimator
                          rf.fit(X_train, y_train)
                          y_pred = rf.predict(X_test)
                          np.sum(np.abs((y_pred - y_test.reset_index(drop=True))) / np.sum(y_test.res
```

In [400...

from copy import deepcopy

```
Out [478... 18.229584143669967
```

Parameters were found using a GridSearchCV, the other models such as XGBRegressor were considered as well, but this one had the best quality.

# Compiling models to end to end pipeline.

Earlier models found a prediction for the daily production and profile of the production during the day. It means that combination of these models can make a prediction for original target variable.

Final prediction is a multiplication predicted full amount of solar production on a predicted share.

#### Conclusion

There is a table of comparison:

| Model                | WAPE |
|----------------------|------|
| Naive prophet        | 72%  |
| Prophet with drivers | 72%  |
| Pipeline             | 43%  |

There is an significant improvement of the quality of the prediction comparing to a baseline. This result was achieved because the combination of the models was able to predict effects on both, level of the day and level of the half of an hour.

## Next steps.

Following steps could be executed in the future:

- Build predictions for more than one client.
- Using more sophisticated models for predictions for the daily production.
- Using more sophisticated models for predictions for the profile.
- Using deep learning models for prediction for one or both levels.
- Build a prediction for the other two potential variables (difference between the production and consumption and the pure profit).