

## **Online Supplemental Material**

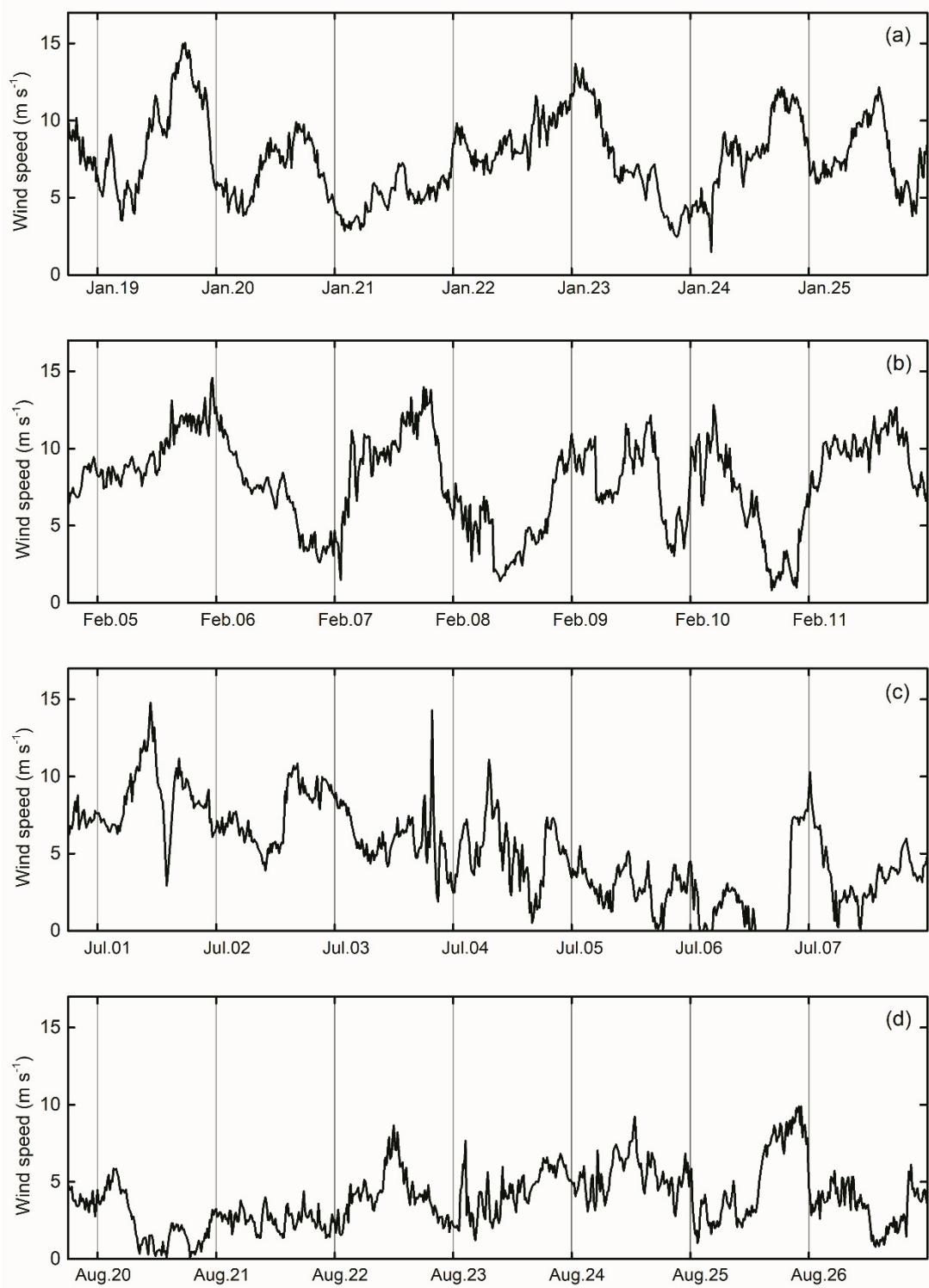
### **Wind speed forecasting based on wavelet decomposition and wavelet neural networks optimized by the Cuckoo search algorithm**

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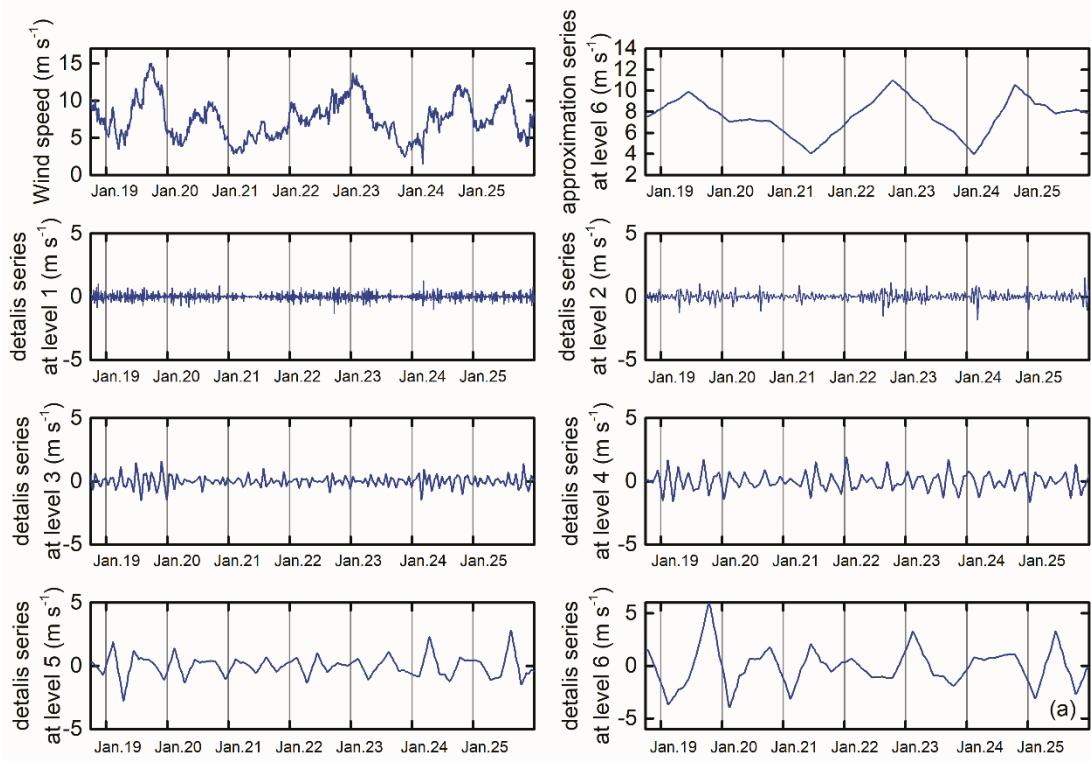
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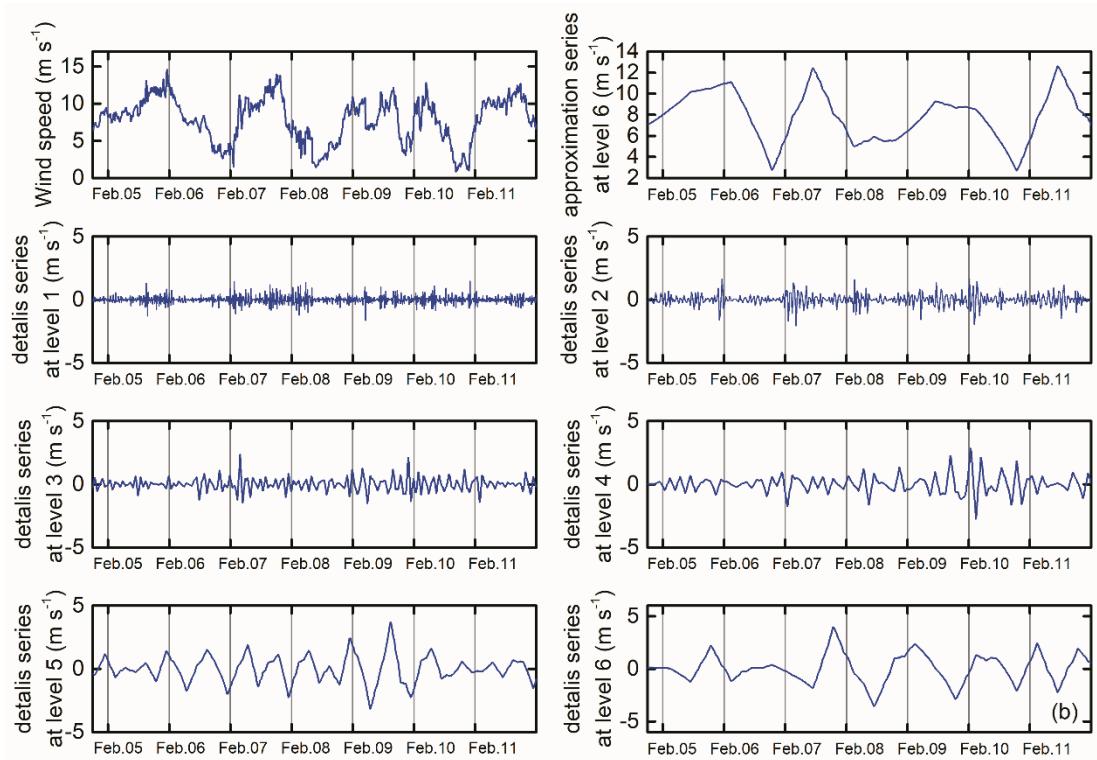
**Supplementary Figures S1–S9 and Tables S1–S2**



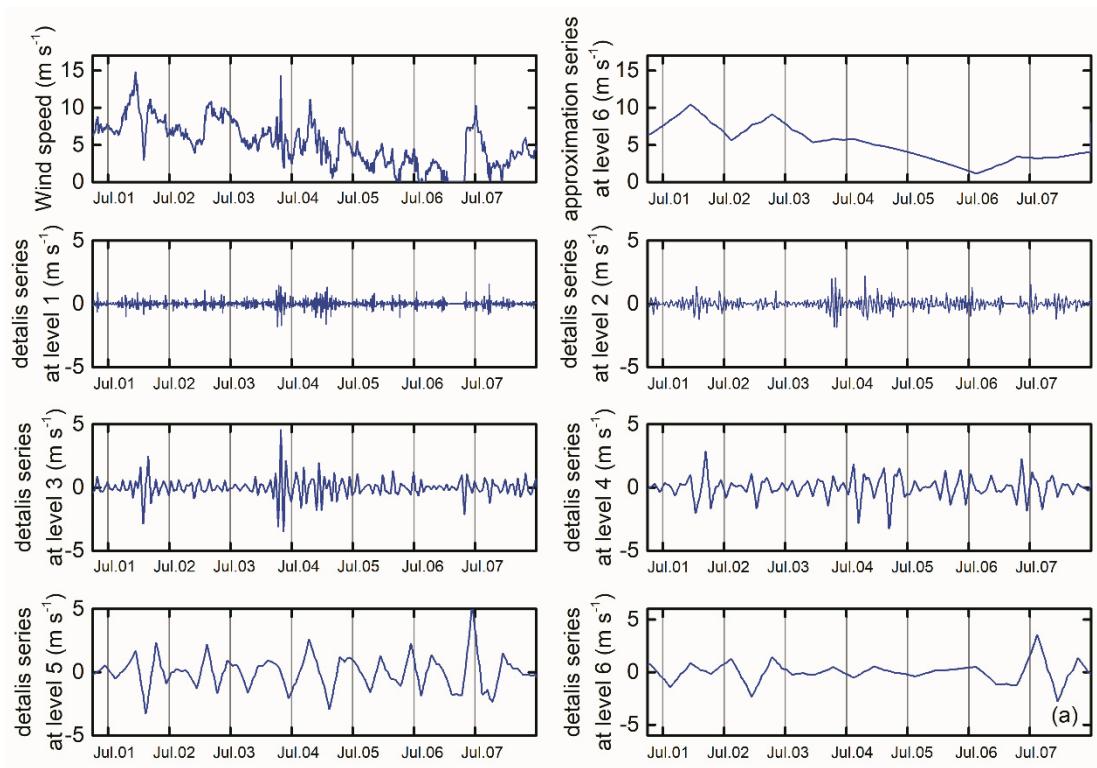
**Figure S1.** Original wind speed time series: (a) case1winter, (b) case2winter, (c) case1summer, and (d) case2summer.



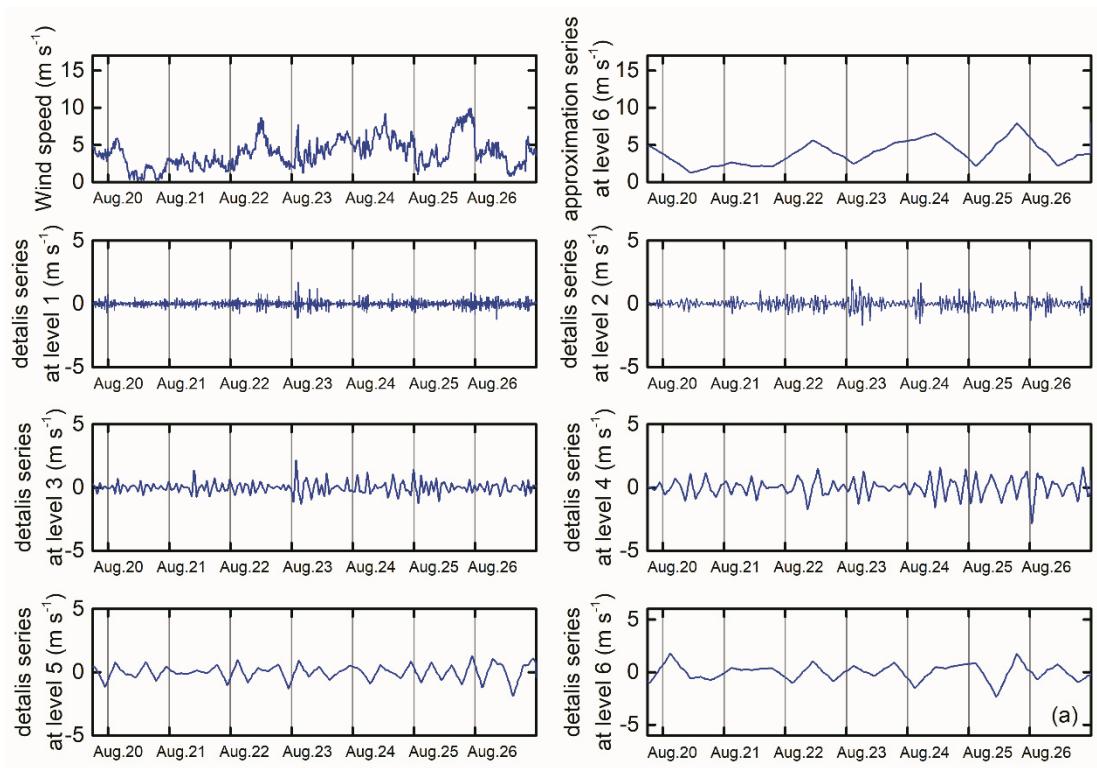
**Figure S2.** The wavelet decomposition result of case1winter.



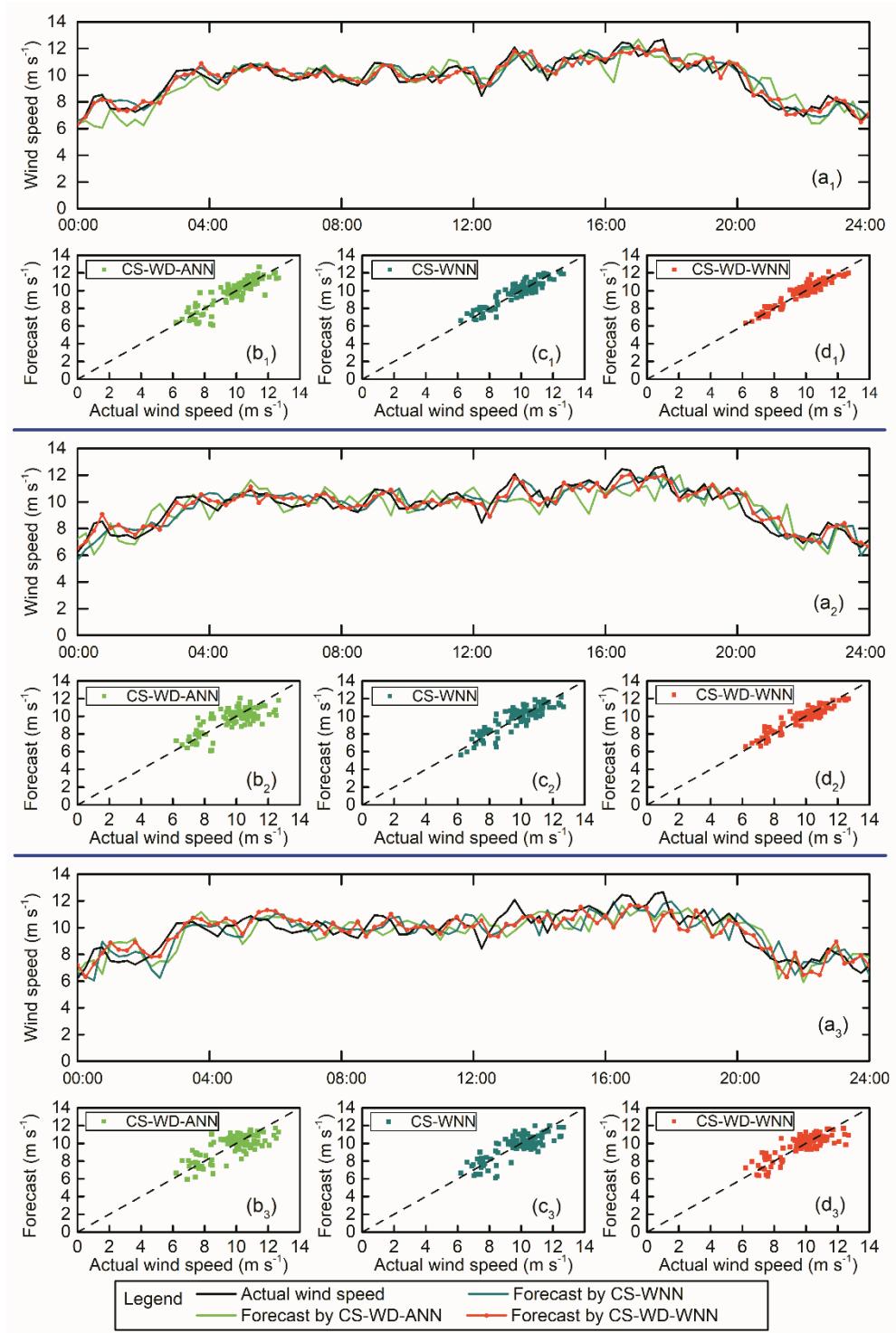
**Figure S3.** The wavelet decomposition result of case2winter.



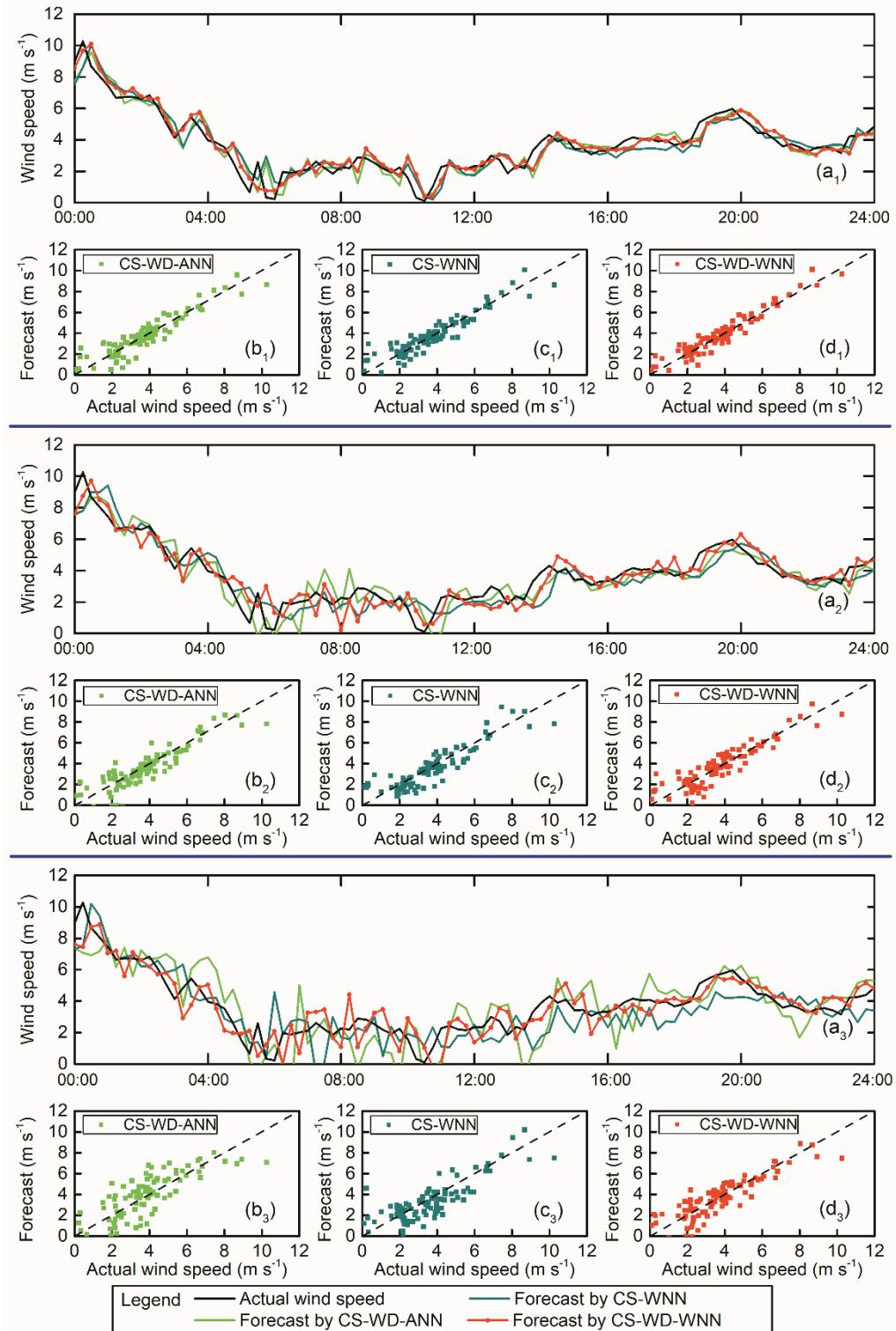
**Figure S4.** The wavelet decomposition result of case1summer.



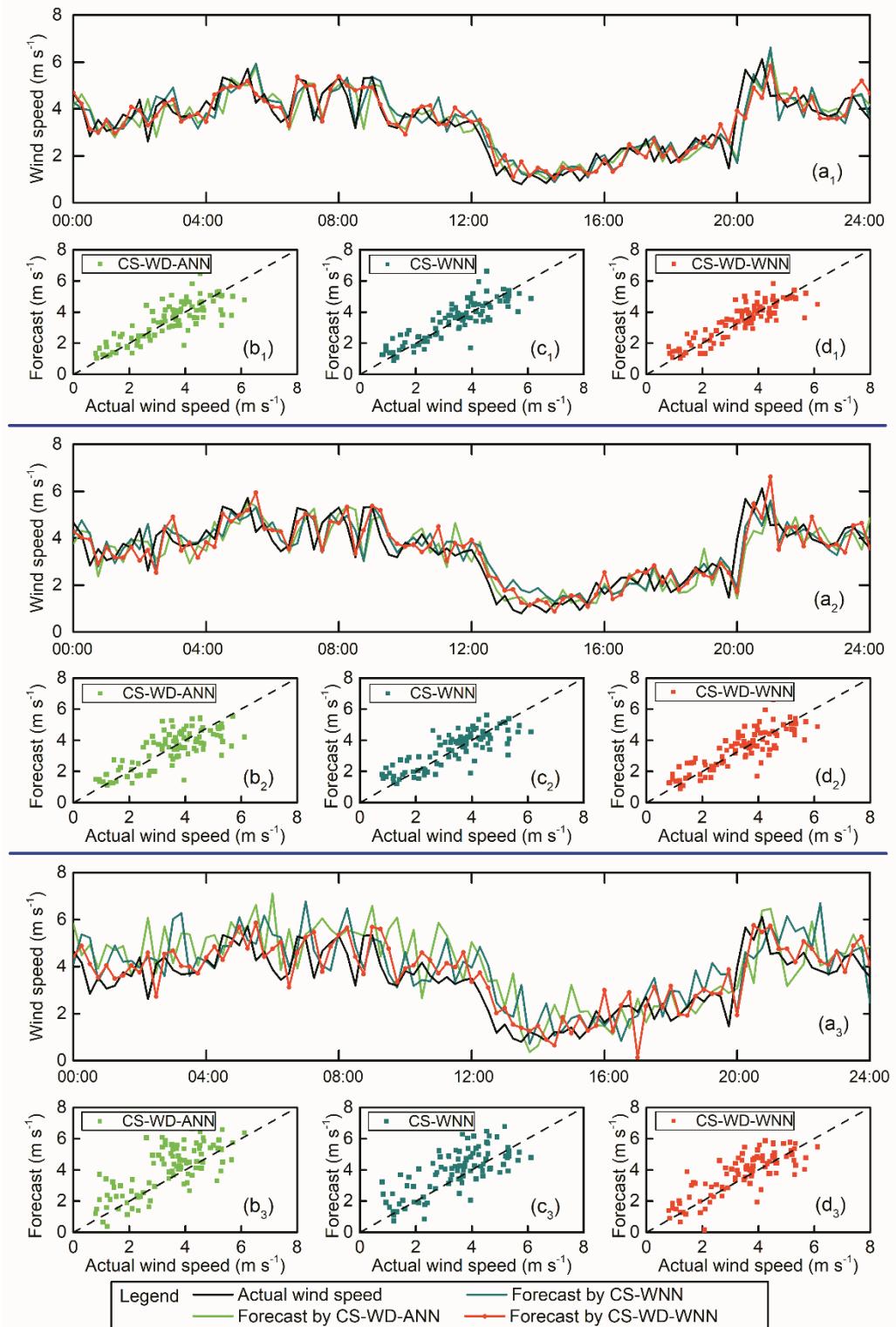
**Figure S5.** The wavelet decomposition result of case2summer.



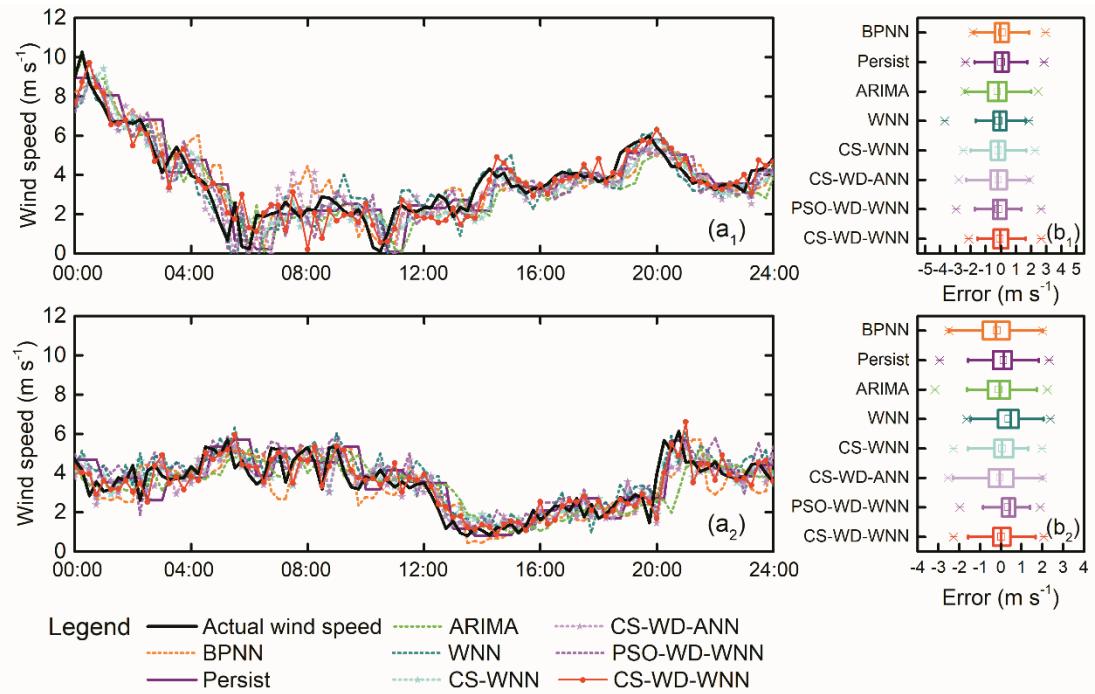
**Figure S6.** Wind speed forecasting results by CS-WD-ANN, CS-WNN, and CS-WD-WNN for case2winter: (1) one-step, (2) three-step, and (3) five-step. (a) Wind speed forecasting on 11<sup>th</sup> February 2014. (b), (c), (d) Scatter plots for CS-WD-ANN, CS-WNN, and CS-WD-WNN models respectively.



**Figure S7.** Wind speed forecasting results by CS-WD-ANN, CS-WNN, and CS-WD-WNN for case1summer: (1) one-step, (2) three-step, and (3) five-step. (a) Wind speed forecasting on 7<sup>th</sup> July 2014. (b), (c), (d) Scatter plots for CS-WD-ANN, CS-WNN, and CS-WD-WNN models respectively.



**Figure S8.** Wind speed forecasting results by CS-WD-ANN, CS-WNN, and CS-WD-WNN for case2summer: (1) one-step, (2) three-step, and (3) five-step. (a) Wind speed forecasting on 26<sup>th</sup> August 2014. (b), (c), (d) Scatter plots for CS-WD-ANN, CS-WNN, and CS-WD-WNN models respectively.



**Figure S9.** Three-step wind speed forecasting results by different models for case1summer and case2summer: (a<sub>1</sub>) wind speed forecasting on 7<sup>th</sup> July 2014 in case1summer; (a<sub>2</sub>) wind speed forecasting on 26<sup>th</sup> August 2014 in case2summer; (b<sub>1</sub>), (b<sub>2</sub>) box plot of forecasting error.

**Table S1.** Results of errors for multi-step prediction in case1winter and case2summer for the three developed models.

Wind farm	Index	One-step			Three-step			Five-step		
		CS-WD-ANN	CS-WNN	CS-WD-WNN	CS-WD-ANN	CS-WNN	CS-WD-WNN	CS-WD-ANN	CS-WNN	CS-WD-WNN
case1 summer	MAE ( $\text{m s}^{-1}$ )	0.578	0.5505	0.4404	0.6965	0.6626	0.6214	1.165	0.9404	0.7736
	MAPE (%)	35.02	36.36	25.85	41.86	54.1	41.34	62.1	62.43	51.62
	RMSE ( $\text{m s}^{-1}$ )	0.7468	0.7129	0.5648	0.9122	0.88	0.8098	1.473	1.201	0.9656
	$r$	0.9212	0.9272	0.9567	0.8884	0.8952	0.909	0.7722	0.8206	0.8671
case2 summer	MAE ( $\text{m s}^{-1}$ )	0.5771	0.5155	0.4619	0.6757	0.5796	0.5604	1.004	0.9028	0.6906
	MAPE (%)	19.56	18.41	16.93	22.81	22.35	19.82	38.06	34.54	25.48
	RMSE ( $\text{m s}^{-1}$ )	0.7662	0.6837	0.4756	0.8463	0.7586	0.7347	1.277	1.134	0.8806
	$r$	0.8205	0.8579	0.949	0.7807	0.8174	0.8354	0.7256	0.7268	0.8053

**Table S2.** Results of errors for multi-step prediction for CS-WD-WNN and other existing wind speed forecasting models (summer).

Wind farm	Model	Error criterion			
		MAE ( $\text{m s}^{-1}$ )	RMSE ( $\text{m s}^{-1}$ )	MAPE (%)	$r$
case1summer	BPNN	0.7018	0.9362	37.07	0.8795
	Persist	0.6999	0.9664	56.05	0.8839
	ARIMA	0.7692	0.9929	53.82	0.8772
	WNN	0.6474	0.8951	50.63	0.8905
	CS-WNN	0.6626	0.8800	54.10	0.8952
	CS-WD-ANN	0.6965	0.9122	41.86	0.8884
	PSO-WD-WNN	0.6318	0.8524	38.36	0.9031
	CS-WD-WNN	0.6214	0.8098	41.34	0.9090
case2summer	BPNN	0.7897	0.9575	26.15	0.7483
	Persist	0.6584	0.8844	22.95	0.7867
	ARIMA	0.6821	0.9303	24.79	0.7229
	WNN	0.7441	0.8969	26.87	0.8126
	CS-WNN	0.5796	0.7586	22.35	0.8174
	CS-WD-ANN	0.6757	0.8463	22.81	0.7807
	PSO-WD-WNN	0.5907	0.7375	22.77	0.8756
	CS-WD-WNN	0.5604	0.7347	19.82	0.8354
Mean	BPNN	0.7457	0.9469	31.61	0.8139
	Persist	0.6791	0.9254	39.50	0.8353
	ARIMA	0.7257	0.9616	39.31	0.8000
	WNN	0.6958	0.8960	38.75	0.8516
	CS-WNN	0.6211	0.8193	38.23	0.8563
	CS-WD-ANN	0.6861	0.8793	32.34	0.8345
	PSO-WD-WNN	0.6113	0.7950	30.57	0.8894
	CS-WD-WNN	0.5909	0.7723	30.58	0.8722