

For every timestep  $kt$

For loop  $s$  in  $1 \dots S$

Update  $(\mathbf{x}, \mathbf{y})$

New  $(\mathbf{x}, \mathbf{y})$

Forecasts of wind speed  
and direction  $u_s, \theta_s$

Forecasts of prices  $\lambda_s$  and  
reserve volume activation  $\kappa_s$

Pywake

Combinations of  $(\boldsymbol{\alpha}, \boldsymbol{\beta})$

Forecasts of wind power

Combinations of  $(P_{DA}, R)$

Profit function

Expected profit for every  
combi. of  $(\boldsymbol{\alpha}, \boldsymbol{\beta})$

Max

Max. expected profit

Total expected profit

Gradient wrt  
 $(\mathbf{x}, \mathbf{y})$

