

Smart meter consumption time-series forecasting

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Thesis submitted for the degree of Master of Science in Artificial Intelligence, eg

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Preface

I would like to thank everybody who kept me busy the last year, especially my promoter and my assistants. I would also like to thank the jury for reading the text. My sincere gratitude also goes to my wive and the rest of my family.

Ir. Stijn Staring

Contents

P	eface	i
A	ostract	iv
A	ostract	\mathbf{v}
Li	et of Figures and Tables	vi
\mathbf{Li}	et of Abbreviations and Symbols	vii
1	Introduction 1.1 Lorem Ipsum 4–5	1 1
2	Data analysis 2.1 Introduction to dataset 2.2 Preprocessing 2.3 Basic analysis 2.4 ARIMA 2.5 Conclusion	3 3 4 7 11 11
3	Clustering of the load profiles 3.1 The First Topic of this Chapter	13 13 13 13
4	State of the art forecasting techniques 4.1 The First Topic of this Chapter	15 15 16
5	Forecasting of time-series 5.1 The First Topic of this Chapter	19 19 20 21
6	Evaluating results 6.1 The First Topic of this Chapter	23 23 24 25
7	Conclusion	27

A Introduction to the dataset				
	A.1	Introduction to the dataset	31	
	A.2	Missing values	32	
	A.3	Untraditional behaviour of the measurements	32	
_				
\mathbf{B}	The	Last Appendix	37	
В		Lorem 20-24	٠.	
В	B.1	• •	37	

Abstract

The abstract environment contains a more extensive overview of the work. But it should be limited to one page.

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Abstract

In dit abstract environment wordt een al dan niet uitgebreide Nederlandse samenvatting van het werk gegeven. Wanneer de tekst voor een Nederlandstalige master in het Engels wordt geschreven, wordt hier normaal een uitgebreide samenvatting verwacht, bijvoorbeeld een tiental bladzijden.

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List of Figures and Tables

List of Figures

2.1	Resulting month of March after substitution of the missing values by the	_
0.0	mean value of the measurements.	5
2.2	Z-scores calculated from the yearly consumptions.	6
2.3	· ·	
	rolling averages for all the different time-series	8
2.4	Relation between consumption and temperature	10
A.1	The amount of NaN values in all the 3248 smart meters	31
A.2	Resulting month of March after substitution of the missing values by the	
	mean value of the measurements.	33
A.3	Resulting month of March after substitution of the missing values by the	
	mean value of the same moment on the next and previous day	34
Δ 1	One of the 9 identified meters with multiple zero daily consumptions	35
		90
A.5	The time-serie with the original maximum difference between the	25
	minimum and maximum weekly rolling averages.	35
A.6	The time-serie with the new maximum difference between the minimum	
	and maximum weekly rolling averages	36
Lic	et of Tables	
LIS	of Tables	
2.1	Table with information about the characteristics of the available datasets.	4
A.1	Amount of response on the voluntary questionnaires	32

List of Abbreviations and Symbols

Abbreviations

LoG Laplacian-of-Gaussian MSE Mean Square error

PSNR Peak Signal-to-Noise ratio

Symbols

42 "The Answer to the Ultimate Question of Life, the Universe, and Everything" according to [?]

c Speed of light

E Energy m Mass

 π The number pi

Introduction

The first contains a general introduction to the work. The goals are defined and the modus operandi is explained.

1.1 Importance of topic

1.2 Problem formulation and link with previous studies

blablabla

1.3 Thesis objective and structure

The goal of this thesis is to do short-term load forecasting for individual households. A forecast of the electrical load of a household for 24 hours.

Data analysis

In this chapter details of the dataset are introduced and a basic analysis is performed. This includes assessing missing data, seasonality, influence of temperature and household data, comparing weekdays and weekends, applying an ARIMA model for forecasting.

2.1 Introduction to dataset

The data that is used in this thesis is made available for the IEEE-CIS technical challenge on energy prediction from smart data. It consists out of data from smart meters about the 1/2 hour granulated electricity consumption of 3248 households located in the United Kingdom in the year 2017. The definition of a household are all the people who occupy a single housing unit, regardless of their relationship to one another. Each smart meter collected thus a total of 17520 measurements that are performed by the the leading international energy provider, E.ON UK plc. Not all the 3248 smart meters consist of full data as can be seen in Figure A.1 in appendix A. It can be clearly seen that there are 12 steps in the amount of missing values. This is because the available data ranges from one month (only December) to a full year of data. This acknowledges that customers may have joined at different times during the year. Additionally, missing values are introduced due to errors in sending/receiving from smart meters.

Next to the electricity consumption of the different households, also information is available about the average, minimum and maximum temperature of the day on the location of the smart meter. This data is available at a daily resolution. Also, through voluntary surveys, incomplete information is collected about 2143 smart meters. This concerns e.g. dwelling type, number of occupants, number of bedrooms etc. Table A.1 displays all the attributes in appendix A.

Because of the additional information about the attributes that are summed up in Table A.1, it can be better understood what kind of households are included in the consumption.csv. It is assumed that all the loads are measured form households of the type listed below and each household is made up of maximum four persons and

3248
electric load
17520
$\frac{1}{2}$ hour
year 2017
UK

average temperature
max temperature
min temperature
daily
2143

Table 2.1: Table with information about the characteristics of the available datasets.

has a maximum of five bedrooms. industrial loads or small businesses, a bakery for example, are not considered.

- flat
- bungalow
- detached house
- semi-detached house
- terraced house

2.2 Preprocessing

Following steps discuss the preprocessing done on the consumption time-series containing measurements for the entire year.

2.2.1 Missing data

As discussed above the consumption dataset contains additionally to the missing months also missing data due to sending/receiving errors of the smart meters. When this happens the data of the whole day is lost. It should be emphasized that a missing value should not always directly be seen as an error. It can be that the smart meter was put off because the inhabitants were on a holiday for example. The nan values then also gives information about the consumption behaviour, namely that it is possible that the inhabitants go on vacation and the electrical load will in this case normally correspond to a constant base load. However, the assumption is made that in the case of the "consumption.csv" missing data corresponds to a sending/receiving error of the smart meter. This assumption is valid because when full year data is assessed, the missing values always perfectly correspond to a day of missing values. It is therefore highly likely that the organizers of the competition manually deleted days in the consumption to increase the difficulty of the forecasting and to model sending/receiving errors of the smart meters. That the missing values correspond to sending/receiving errors is also stated in the data description of the competition.

Two methods to impute the missing values are compared. Method one substitutes the missing values of a time-serie by the mean of all the measurements done by the meter. Method two replaces the missing values by the mean consumption value of the same moment on the next and previous day. If the next or previous day is also missing, the closest known day is used. The resulting signals can be seen in Figure A.2 and Figure A.3 in appendix A.

In order to ascertain which method of the two performs the best, a reference dataset is needed in order to compare the estimated with the true values of the missing measurements. From the original dataset which contain 3248 meters it was found that for 181 meters the month March was given without missing data. These 181 complete signals of the month March are used as reference dataset. In order to create the test data in each of the 181 meter signals 7 random days of the month March were removed and estimated by the earlier two methods. The normalized mean square errors, MSE_{AN} and MSE_{mean} given by $\sum_{i=1}^{D} e_i^2$ and normalized by MSE_{mean} are given in Figure 2.1.

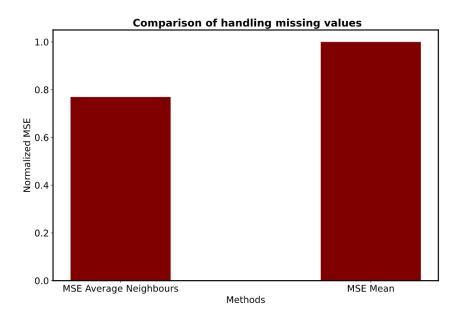


FIGURE 2.1: Resulting month of March after substitution of the missing values by the mean value of the measurements.

From Figure 2.1 it can be seen that using method 2 which estimates the missing values by the mean consumption value of the same moment on the next and previous day, outperforms method 1 which takes the mean of the signal. Therefore, all the missing values in the consumption dataset are estimated using method 2 with the only exception the first of January and thirty-one December. If one of these two days are missing, the method 1 is used because of the absence of two neighbouring days.

2.2.2 Removing outliers

After the missing values are replaced by estimations, the outliers of the electricity consumption signals are identified. This is done by looking at the z-scores of the yearly consumptions. A z-score is calculated using equation ?? and assumes that the yearly consumptions are normally distributed around the average consumption. Consumptions that have a very low probability to occur are removed by imposing that |z-score| < 3.

$$z - score = \frac{x - \mu}{\sigma} \tag{2.1}$$

Figure 2.2 gives the obtained z-values. It can be seen that 6 meters with an unlikely high or low consumption are removed.

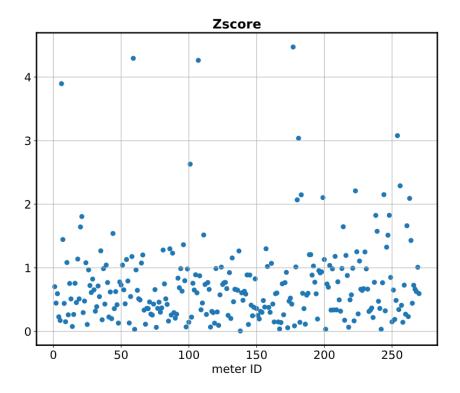


FIGURE 2.2: Z-scores calculated from the yearly consumptions.

After the removal of the the outliers still some untraditional meter measurements were identified. For example there were 9 meters that had multiple days with zero day consumption measurements. Because it is unlikely that a household produces exactly zero kWh on a day all these 9 meters were removed. The consumption time-serie of one of the meters is displayed in Figure A.4 in appendix A.

Also, there has been looked if there were fundamental changes in the electricity consumption of certain meters. This is further discussed in section ??.

2.2.3 Normalization of the data

Normalization is necessary because while absolute consumption differs, relative patterns of human behaviour are more similar [3]. The patterns in the human behaviour is what a forecasting model is trying to predict and normalization contributes by avoiding the disturbance of different magnitudes in which this human pattern may occur. Every individual household time-serie is normalized based on its maximum and minimum value according to equation 2.2.

$$normalized value = \frac{x - x_{min}}{x_{max} - x_{min}} \tag{2.2}$$

As discussed in section 2.3 the average is taken over all the normalized time-series to obtain a single signal. Ask if this is good?? Because the maximum is taken into account during the normalization, measurement out shooters have an influence on the normalization.

2.2.4 Removing of fundamental changes in the consumption load

After normalization of all the individual time-series it is looked for fundamental changes in the consumption load due for example when an extra person lives in the house or when systems are installed that use a lot of electricity, during the year. An example of such a time-serie can be seen in Figure ?? in appendix A. These changes are identified by looking at the maximum difference of the minimum and maximum rolling mean consumption over 7 days for each individual meter. If this difference can not anymore be explained by the dependency on the temperature, it is assumed that a fundamental change in electricity consumption took place. It is desired that the mean consumption doesn't change much during the year. Figure 2.3 shows all the maximum differences between the minimum and maximum weekly rolling averages. The red line shows the cutoff and the smart meters above this line are removed. In total 211 smart meters remain to be used in the "Basic analysis". In Figure A.6 in appendix A the time-serie with the new maximum difference between the minimum and maximum weekly rolling averages is given.

2.3 Basic analysis

Finally, the average is taken over all the remaining 211 time-series to obtain a single signal. An individual household consumption time-serie is too much subdued to complex and personal decisions that cause increases or decreases of the consumption. It is extremely hard to capture all theses effects in a single model. By aggregation of the individual time-series by taking the average, this noisy individual behaviour is mitigated. The aggregated signal is now modelled and the increase or decrease of the consumption can be explained by a small set of variables. The aggregated signal can be seen as a "virtual distribution substation" as discussed in [2]. Typical variables used in a forecasting model are: past electricity consumption loads, weather information, calendar information and error-correction terms [1].

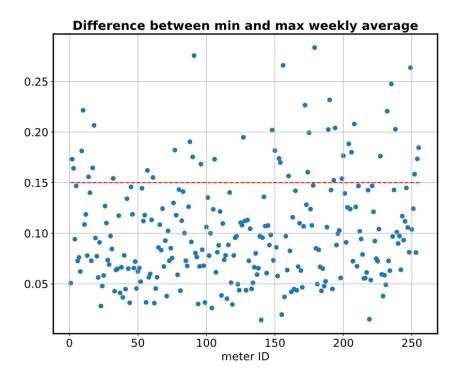


FIGURE 2.3: The maximum differences between the minimum and maximum weekly rolling averages for all the different time-series.

2.3.1 Seasonality

In this section the seasonality of the consumption data is discussed. In [2]it was concluded that all the forecasting algorithms that were considered, produced more accurate forecasts when they were combined with a preprocessing stage that extracted the seasonality before forecasting, compared to applying the same algorithms directly on raw data. The forecasting model is left with the task of modelling the deviation of the template consumption instead which is less challenging than performing a forecast out of the blue. These templates or filter are extracted from the consumption dataset by the use of equations 2.3 and 2.4. D and W gives respectively the number of days and weeks in the dataset. \bar{y}_i and \bar{y}_j gives the consumption of half an hour, averaged over respectively all days and weeks. read paper again...

$$\bar{y}_i = \frac{1}{D} \sum_{d=1}^{D} y_{di} i \in [1, 48]$$
(2.3)

$$\bar{y}_j = \frac{1}{W} \sum_{w=1}^{W} y_{wj} j \in [1, 336]$$
(2.4)

Figure ?? shows the daily filter in appendix A.

Figure ?? show the weekly filter.

In the daily and weekly filters there can clearly be seen a consumption peek after midnight. This is due to heat storage systems that use electricity in the hours of low tariff and that release heat during high electricity tariffs.

2.3.2 Influence of temperature

In following section the correlation between the temperature and the electricity consumption is discussed.

Pearson correlation

The Pearson correlation is a measurement of the linear dependency between two variables which is based on the covariance variable. A Pearson correlation values gives information concerning the magnitude of the association and the corresponding direction of it. A Pearson value of one and minus one give respectively a perfect positive and negative linear relation between the variables. A value of zero, corresponds to independent behaviour. Following formula is used when calculating the Pearson correlation.

$$\rho_{X,Y} = \frac{\sigma_{x,y}}{\sigma_x \sigma_y} \tag{2.5}$$

Assumptions concerning Pearson correlation are that samples used for the correlation should be independent, normal distributed and linear related to each other. Also, homoscedasticity is assumed. Homoscedasticity is important when performing linear regression and assumes that σ_x and σ_y are constant and not in function of each other. This final assumption is validated by making use of Figure 2.4.

This figure shows the classic cone-shaped pattern of heteroscedasticity. On days when it is warm there is overall similar human behaviour in lowering the electricity consumption. However, on colder days the variation in consumption is higher. Because the assumptions of the Pearson correlation are not fulfilled, care should be taken with its output.

Applying the Pearson correlation on Figure 2.4 gives a correlation value of -0.85. This means there is a reasonable linearly decreasing relation.

Spearman correlation

Spearman correlation is a "Rank correlation". This means that the ordering of the consumption and temperature in a sample are each compared in their corresponding array of measurements. When the ordering of both variables in a sample are similar, correlation is strong and positive. If the ordering is reversed, correlation is strong and negative. There is a perfect positive ordering if larger consumption always corresponds to a higher temperature. Notice that for a perfect ordering, no linear relation of the variables is necessary. The Spearman correlation coefficient is calculated using equation 2.5, but takes into account the rank of a variable in all the measurements of this variable instead of the measurement value itself.

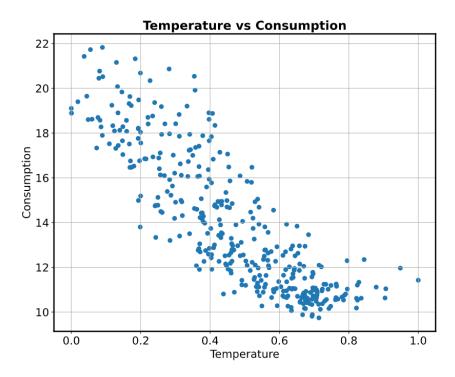


FIGURE 2.4: Relation between consumption and temperature.

In order to use the spearman correlation data has to be ordinal, which means that it can be ordered. The spearman correlation gives information about the monotonicity relation between the variables. $\rho=1$ corresponds to a monotonically increasing relation.

Applying the Spearman correlation gives a correlation value of -0.87, which means there is a reasonable negative monotonicity relation.

Kendal correlation The "Kendal correlation" is also a rank based correlation. Here it is looked at the pairs of observation that are concordant, discordant or neither. A correlation coefficient close to one occurs when both variables have the same ranking and similar a coefficient close to minus one occurs when rankings in one variable are the reverse of the other. Equation 2.6 gives the equation to calculate the "Kendal correlation coefficient".

$$\tau = \frac{n^{+} - n^{-}}{\sqrt{(n^{+} + n^{-} + n^{x})(n^{+} + n^{-} + n^{y})}}$$
 (2.6)

- n^+ is the number of concordant pairs
- n^- is the number of discordant pairs
- n^x is the number of ties only in x

- n^y is the number of ties only in y
- concordant $\rightarrow (x_i > x_j)$ and $(y_i > y_j)$ or $(x_i < x_j)$ and $(y_i < y_j)$
- discordant $\rightarrow (x_i > x_j)$ and $(y_i < y_j)$ or $(x_i < x_j)$ and $(y_i > y_j)$
- neither $\rightarrow (x_i = x_i)$ or $(y_i = y_i)$
- if both $(x_i = x_j)$ and $(y_i = y_j) \to \text{not}$ included in either n^x or n^y

Applying the Kendal correlation gives a correlation value of -0.66, which means there is a reasonable negative monotonicity relation.

2.3.3 Comparing weekdays with weekends

2.3.4 Impact of holidays

2.4 ARIMA

What is ARIMA. Assumptions of ARIMA...

Stationarity

https://machinelearningmastery.com/remove-trends-seasonality-difference-transform-python/ When data is modelled it is assumed that the statistics of the data are consistent or stationary. This means the mean and standard deviation is not changing in time. However, because time series are often subdued to a trend or seasonality this assumption of stationarity is violated. In order to model not stationary observations by a stationary model as ARIMA, trends and seasonal effects should be removed. A way to check the stationarity of your observations, the "Dicky-Fuller test" can be used. A way to remove non-stationarity is by using "Difference Transform". Here the trend and seasonality is subtracted from the observations leaving behind a stationary dataset.

2.5 Conclusion

The final section of the chapter gives an overview of the important results of this chapter. This implies that the introductory chapter and the concluding chapter don't need a conclusion.

Clustering of the load profiles

3.1 The First Topic of this Chapter

3.2 Tables

Tables are used to present data neatly arranged. A table is normally not a spreadsheet! Compare Table ?? en Table ??: which table do you prefer?

3.3 Conclusion

The final section of the chapter gives an overview of the important results of this chapter. This implies that the introductory chapter and the concluding chapter don't need a conclusion.

State of the art forecasting techniques

Do a literature study about forecasting. What is the current state of the art methods to do forecasting.

4.1 The First Topic of this Chapter

4.1.1 Item 1

Sub-item 1

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Sub-item 2

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4.1.2 Item 2

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4.2 The Second Topic

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4.3 Conclusion

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Forecasting of time-series

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5.1 The First Topic of this Chapter

5.1.1 Item 1

Sub-item 1

Nunc velit augue, scelerisque dignissim, lobortis et, aliquam in, risus. In eu eros. Vestibulum ante ipsum primis in faucibus orci luctus et ultrices posuere cubilia Curae; Curabitur vulputate elit viverra augue. Mauris fringilla, tortor sit amet malesuada mollis, sapien mi dapibus odio, ac imperdiet ligula enim eget nisl. Quisque vitae pede a pede aliquet suscipit. Phasellus tellus pede, viverra vestibulum, gravida id, laoreet in, justo. Cum sociis natoque penatibus et magnis dis parturient montes, nascetur ridiculus mus. Integer commodo luctus lectus. Mauris justo. Duis varius eros. Sed quam. Cras lacus eros, rutrum eget, varius quis, convallis iaculis, velit. Mauris imperdiet, metus at tristique venenatis, purus neque pellentesque mauris, a ultrices elit lacus nec tortor. Class aptent taciti sociosqu ad litora torquent per conubia nostra, per inceptos hymenaeos. Praesent malesuada. Nam lacus lectus, auctor sit amet, malesuada vel, elementum eget, metus. Duis neque pede, facilisis eget, egestas elementum, nonummy id, neque.

Sub-item 2

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congue condimentum, ligula ligula suscipit urna, vitae porta odio erat quis sapien. Proin luctus leo id erat. Etiam massa metus, accumsan pellentesque, sagittis sit amet, venenatis nec, mauris. Praesent urna eros, ornare nec, vulputate eget, cursus sed, justo. Phasellus nec lorem. Nullam ligula ligula, mollis sit amet, faucibus vel, eleifend ac, dui. Aliquam erat volutpat.

5.1.2 Item 2

Fusce vehicula, tortor et gravida porttitor, metus nibh congue lorem, ut tempus purus mauris a pede. Integer tincidunt orci sit amet turpis. Aenean a metus. Aliquam vestibulum lobortis felis. Donec gravida. Sed sed urna. Mauris et orci. Integer ultrices feugiat ligula. Sed dignissim nibh a massa. Donec orci dui, tempor sed, tincidunt nonummy, viverra sit amet, turpis. Quisque lobortis. Proin venenatis tortor nec wisi. Vestibulum placerat. In hac habitasse platea dictumst. Aliquam porta mi quis risus. Donec sagittis luctus diam. Nam ipsum elit, imperdiet vitae, faucibus nec, fringilla eget, leo. Etiam quis dolor in sapien porttitor imperdiet.

5.2 The Second Topic

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5.3 Conclusion

Vestibulum sodales ipsum id augue. Integer ipsum pede, convallis sit amet, tristique vitae, tempor ut, nunc. Nam non ligula non lorem convallis hendrerit. Maecenas hendrerit. Sed magna odio, aliquam imperdiet, porta ac, aliquet eget, mi. Cum sociis natoque penatibus et magnis dis parturient montes, nascetur ridiculus mus. Vestibulum nisl sem, dignissim vel, euismod quis, egestas ut, orci. Nunc vitae risus vel metus euismod laoreet. Cras sit amet neque a turpis lobortis auctor. Sed aliquam sem ac elit. Cras velit lectus, facilisis id, dictum sed, porta rutrum, nisl. Nam hendrerit ipsum sed augue. Nullam scelerisque hendrerit wisi. Vivamus egestas arcu sed purus. Ut ornare lectus sed eros. Suspendisse potenti. Mauris sollicitudin pede vel velit. In hac habitasse platea dictumst.

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Evaluating results

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6.1 The First Topic of this Chapter

6.1.1 Item 1

Sub-item 1

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Sub-item 2

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6.1.2 Item 2

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6.2 The Second Topic

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6.3 Conclusion

Vestibulum sodales ipsum id augue. Integer ipsum pede, convallis sit amet, tristique vitae, tempor ut, nunc. Nam non ligula non lorem convallis hendrerit. Maecenas hendrerit. Sed magna odio, aliquam imperdiet, porta ac, aliquet eget, mi. Cum sociis natoque penatibus et magnis dis parturient montes, nascetur ridiculus mus. Vestibulum nisl sem, dignissim vel, euismod quis, egestas ut, orci. Nunc vitae risus vel metus euismod laoreet. Cras sit amet neque a turpis lobortis auctor. Sed aliquam sem ac elit. Cras velit lectus, facilisis id, dictum sed, porta rutrum, nisl. Nam hendrerit ipsum sed augue. Nullam scelerisque hendrerit wisi. Vivamus egestas arcu sed purus. Ut ornare lectus sed eros. Suspendisse potenti. Mauris sollicitudin pede vel velit. In hac habitasse platea dictumst.

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Chapter 7

Conclusion

The final chapter contains the overall conclusion. It also contains suggestions for future work and industrial applications.

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Nulla malesuada porttitor diam. Donec felis erat, congue non, volutpat at, tincidunt tristique, libero. Vivamus viverra fermentum felis. Donec nonummy pellentesque ante. Phasellus adipiscing semper elit. Proin fermentum massa ac quam. Sed diam turpis, molestie vitae, placerat a, molestie nec, leo. Maecenas lacinia. Nam ipsum ligula, eleifend at, accumsan nec, suscipit a, ipsum. Morbi blandit ligula feugiat magna. Nunc eleifend consequat lorem. Sed lacinia nulla vitae enim. Pellentesque tincidunt purus vel magna. Integer non enim. Praesent euismod nunc eu purus. Donec bibendum quam in tellus. Nullam cursus pulvinar lectus. Donec et mi. Nam vulputate metus eu enim. Vestibulum pellentesque felis eu massa.

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Suspendisse vel felis. Ut lorem lorem, interdum eu, tincidunt sit amet, laoreet vitae, arcu. Aenean faucibus pede eu ante. Praesent enim elit, rutrum at, molestie non, nonummy vel, nisl. Ut lectus eros, malesuada sit amet, fermentum eu, sodales cursus, magna. Donec eu purus. Quisque vehicula, urna sed ultricies auctor, pede lorem egestas dui, et convallis elit erat sed nulla. Donec luctus. Curabitur et nunc. Aliquam dolor odio, commodo pretium, ultricies non, pharetra in, velit. Integer arcu est, nonummy in, fermentum faucibus, egestas vel, odio.

Sed commodo posuere pede. Mauris ut est. Ut quis purus. Sed ac odio. Sed vehicula hendrerit sem. Duis non odio. Morbi ut dui. Sed accumsan risus eget odio. In hac habitasse platea dictumst. Pellentesque non elit. Fusce sed justo eu urna porta tincidunt. Mauris felis odio, sollicitudin sed, volutpat a, ornare ac, erat. Morbi quis dolor. Donec pellentesque, erat ac sagittis semper, nunc dui lobortis purus, quis congue purus metus ultricies tellus. Proin et quam. Class aptent taciti sociosqu ad litora torquent per conubia nostra, per inceptos hymenaeos. Praesent sapien turpis, fermentum vel, eleifend faucibus, vehicula eu, lacus.

Appendices

Appendix A

Introduction to the dataset

Appendices hold useful data which is not essential to understand the work done in the master's thesis. An example is a (program) source. An appendix can also have sections as well as figures and references[?].

A.1 Introduction to the dataset

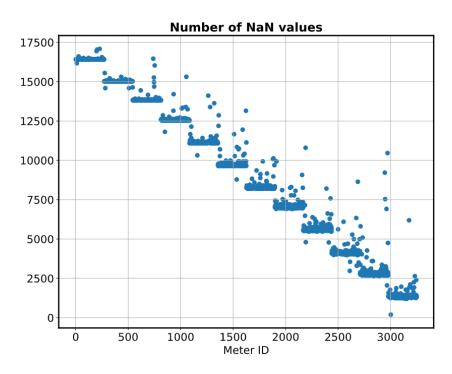


FIGURE A.1: The amount of NaN values in all the 3248 smart meters.

Attribute	Filled places	
Dwelling type	1702	
# Occupants	74	
Heating fuel	1859	
Heating fuel	78	
Hot water fuel	76	
Boiler age	74	
Loft insulation	75	
Wall insulation	75	
Heating temperature	74	
Efficient lighting percentage	73	
Dishwasher	76	
Freezer	70	
Fridge freezer	70	
Refrigerator	73	
Tumble Dryer	76	
Washing machine	76	
Game console	72	
Laptop	70	
Pc	70	
Router	69	
Set top box	70	
Tablet	70	
Tv	75	

Table A.1: Amount of response on the voluntary questionnaires.

A.2 Missing values

A.3 Untraditional behaviour of the measurements

A.3.1 Zeros days

A.3.2 Fundamental change

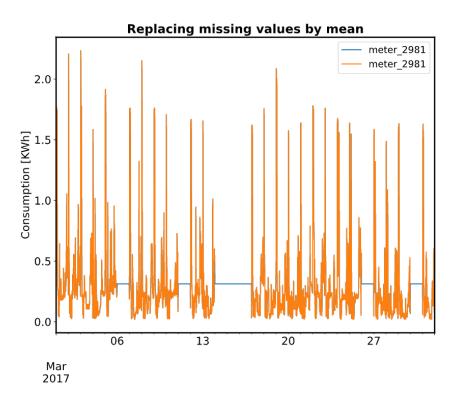


FIGURE A.2: Resulting month of March after substitution of the missing values by the mean value of the measurements.

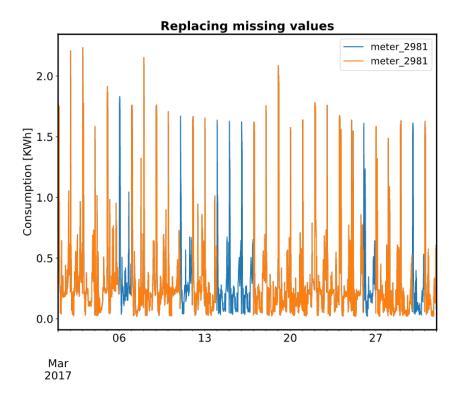


FIGURE A.3: Resulting month of March after substitution of the missing values by the mean value of the same moment on the next and previous day.

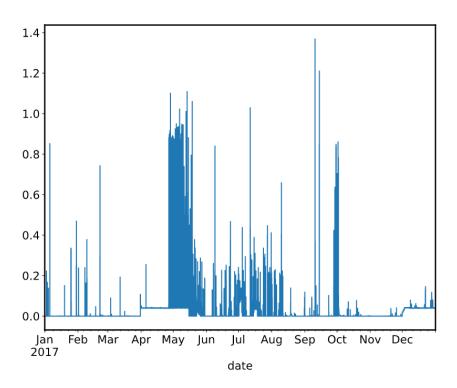


FIGURE A.4: One of the 9 identified meters with multiple zero daily consumptions

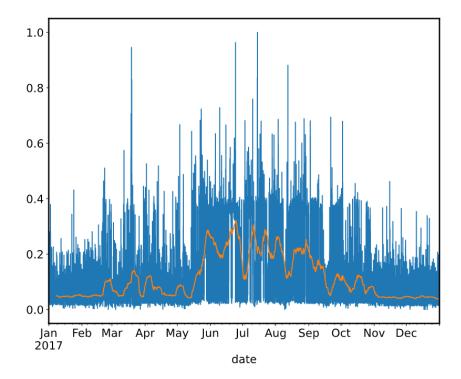


FIGURE A.5: The time-serie with the original maximum difference between the minimum and maximum weekly rolling averages.

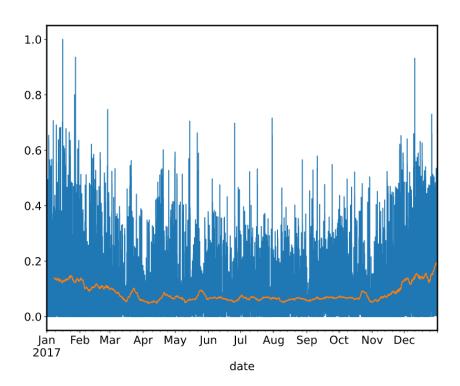


FIGURE A.6: The time-serie with the new maximum difference between the minimum and maximum weekly rolling averages.

Appendix B

The Last Appendix

Appendices are numbered with letters, but the sections and subsections use arabic numerals, as can be seen below.

B.1 Lorem 20-24

Nulla ac nisl. Nullam urna nulla, ullamcorper in, interdum sit amet, gravida ut, risus. Aenean ac enim. In luctus. Phasellus eu quam vitae turpis viverra pellentesque. Duis feugiat felis ut enim. Phasellus pharetra, sem id porttitor sodales, magna nunc aliquet nibh, nec blandit nisl mauris at pede. Suspendisse risus risus, lobortis eget, semper at, imperdiet sit amet, quam. Quisque scelerisque dapibus nibh. Nam enim. Lorem ipsum dolor sit amet, consectetuer adipiscing elit. Nunc ut metus. Ut metus justo, auctor at, ultrices eu, sagittis ut, purus. Aliquam aliquam.

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B.2 Lorem 25-27

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