

Smart meter consumption time-series forecasting

Ir. Stijn Staring

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

Thesis supervisor:

Prof. dr. ir. Bart De Moor

Assessors:

Prof. dr. ir. Unknown Prof. dr. ir. Unknown

Mentor:

Ir. Lola Botman

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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

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Abstract

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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 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 Lorem Ipsum 4–5

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1.2 Lorem Ipsum 6–7

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1. Introduction

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Basic 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. 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.

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. 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.

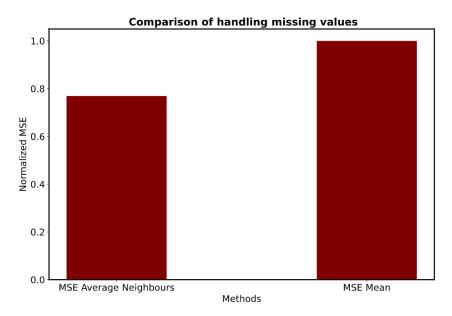


FIGURE 2.1: Resulting month of March after substitution of the missing values by the mean value of the measurements.

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

First there has been looked at the outliers in the yearl

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.

2.2.4 Removing of fundamental changes in the consumption load

This occurs for example when an extra person lives in the house or when systems are installed that use a lot of electricity. This changes are identified by looking at the maximum difference of the minimum and maximum consumption for each individual meter.

2.3 Basic analysis

Finally, the average is taken over all the remaining 211 time-series to obtain a single signal. A single consumption time-serie is too much subdued to complex and personal decisions that can explain 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].

2.3.1 Seasonality

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.

$$\rho_{X,Y} = \frac{\sigma_{x,y}}{\sigma_x \sigma_y} \tag{2.1}$$

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 2.2.

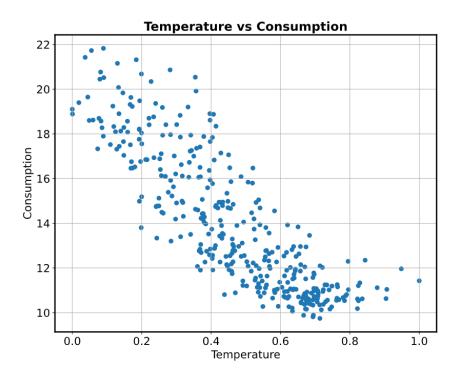


FIGURE 2.2: Relation between consumption and temperature.

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 2.2 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 2.1, but takes into account the rank of a variable in all the measurements of this variable instead of the measurement value itself.

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 2.2 gives the equation to calculate the "Kendal correlation coefficient".

$$\tau = \frac{n^{+} - n^{-}}{\sqrt{(n^{+} + n^{-} + n^{x})(n^{+} + n^{-} + n^{y})}}$$
(2.2)

- 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 $\rightarrow (x_i = x_j)$ or $(y_i = y_j)$
- 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

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4.1 The First Topic of this Chapter

4.1.1 Item 1

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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

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Sub-item 2

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5.1.2 Item 2

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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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Conclusion

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

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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

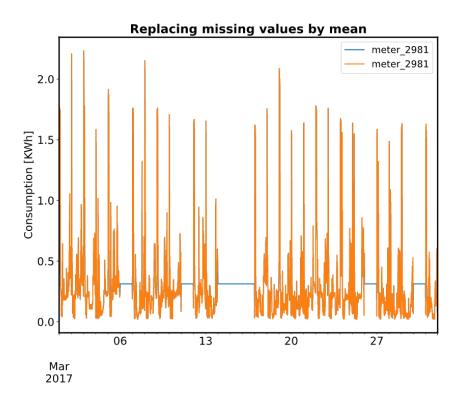


FIGURE A.2: Resulting month of March after substitution of the missing values by the mean value of the measurements.

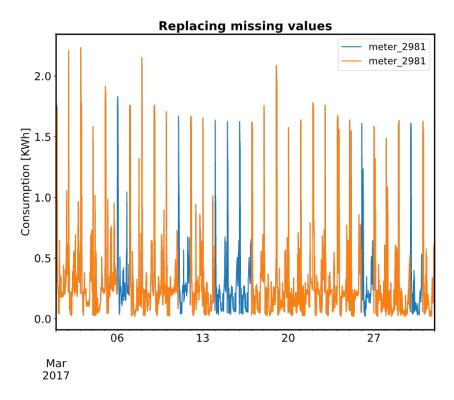


FIGURE A.3: Resulting month of March after substitution of the missing values by the mean value of the same moment on the next and previous day.

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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magna. Donec in justo sed odio malesuada dapibus. Nunc ultrices aliquam nunc. Vivamus facilisis pellentesque velit. Nulla nunc velit, vulputate dapibus, vulputate id, mattis ac, justo. Nam mattis elit dapibus purus. Quisque enim risus, congue non, elementum ut, mattis quis, sem. Quisque elit.

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B.2 Lorem 25-27

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Donec vel nibh ut felis consectetuer laoreet. Donec pede. Sed id quam id wisi laoreet suscipit. Nulla lectus dolor, aliquam ac, fringilla eget, mollis ut, orci. In pellentesque justo in ligula. Maecenas turpis. Donec eleifend leo at felis tincidunt consequat. Aenean turpis metus, malesuada sed, condimentum sit amet, auctor a, wisi. Pellentesque sapien elit, bibendum ac, posuere et, congue eu, felis. Vestibulum mattis libero quis metus scelerisque ultrices. Sed purus.

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