



Simurex 2018

Characterisation of building envelope properties by in situ measurements and statistical learning

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- Heat transfer coefficient H
- Transmission coefficient H_{tr}
- Infiltration coefficient H_v

1. Data collection

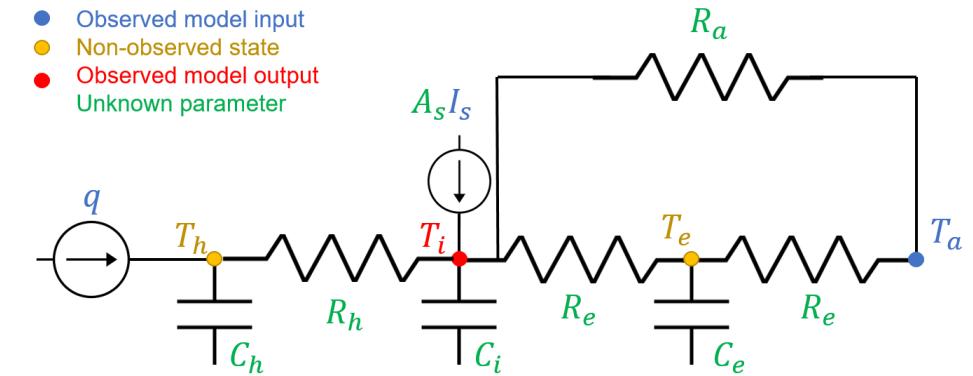


Input 1	Input 2	Output 1	Output 2	Output 3
...
...
...
...

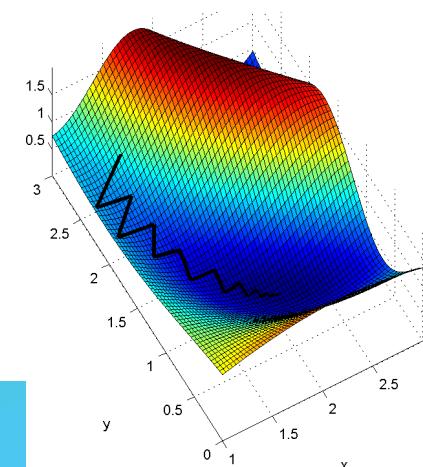
2. Modelling



- Observed model input
- Non-observed state
- Observed model output
- Unknown parameter



3. Parameter estimation

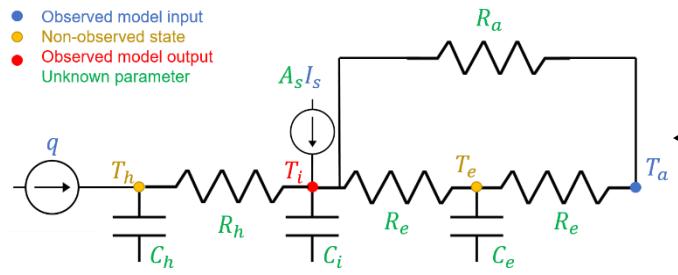


4. Success!



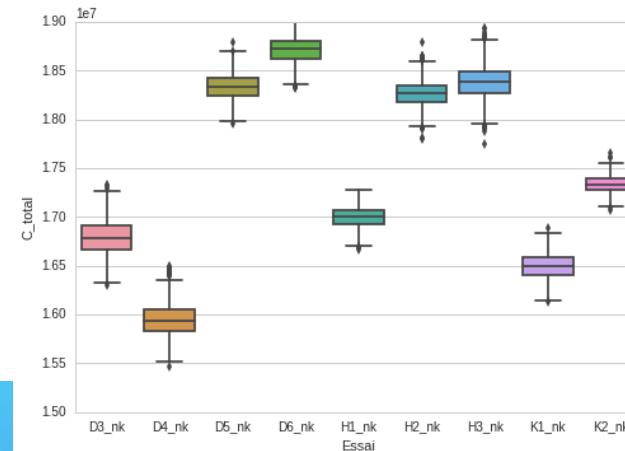
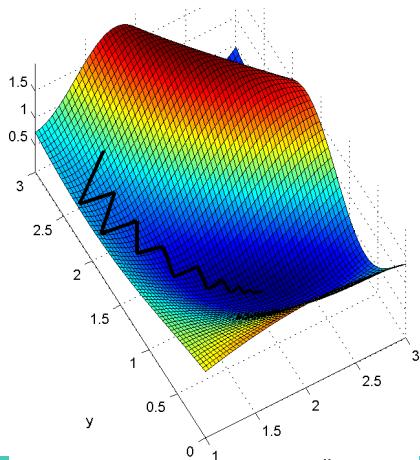
Should I get more data?

- Observed model input
- Non-observed state
- Observed model output
- Unknown parameter



Should I try a new model?

Is my method wrong?



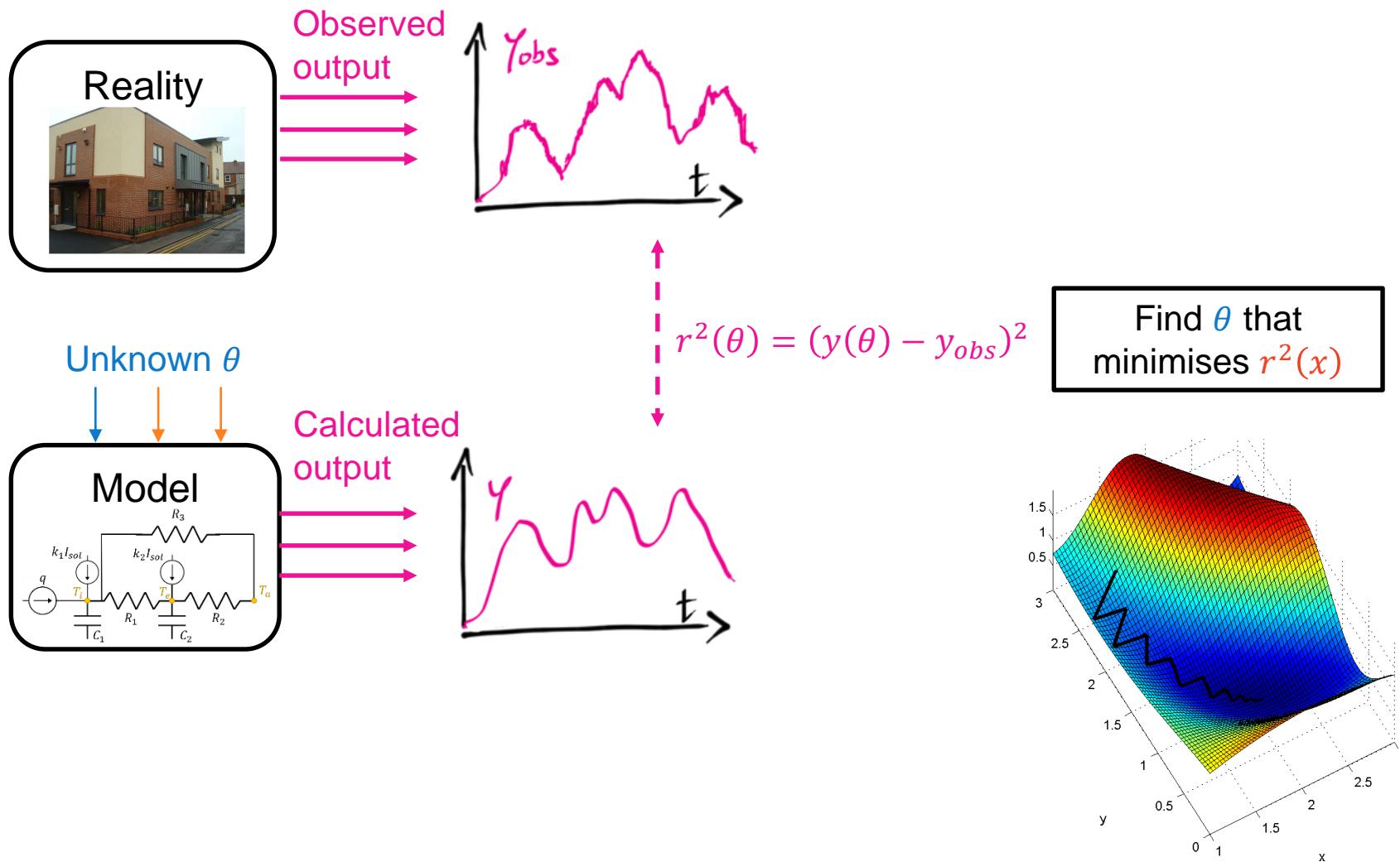
How do I know this?

Is anyone right ?

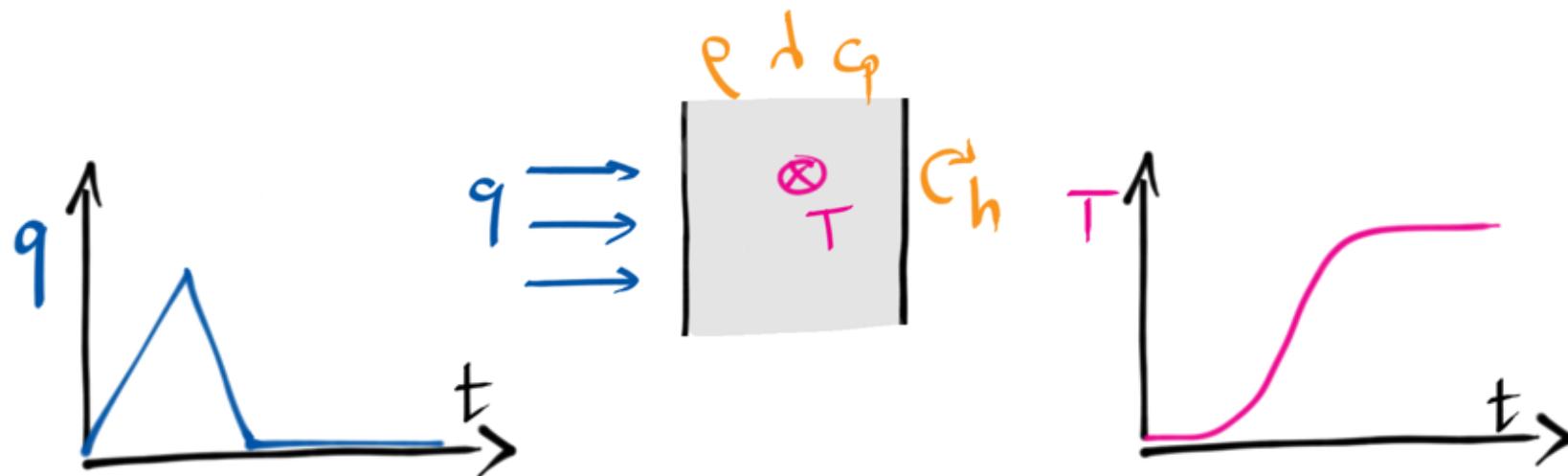
1. The model calibration procedure
2. The validation of results
3. Model selection and experiment design



1. The model calibration procedure



Levenberg-Marquardt
Genetic Algorithm
Bayesian inference
etc.



Direct problem

I know the **properties** of the material and the **heat flow**. I predict the **temperature**.

Easy

Inverse problem

First example: I measured the **heat flow** and the **temperature**. I want to estimate the **properties**.

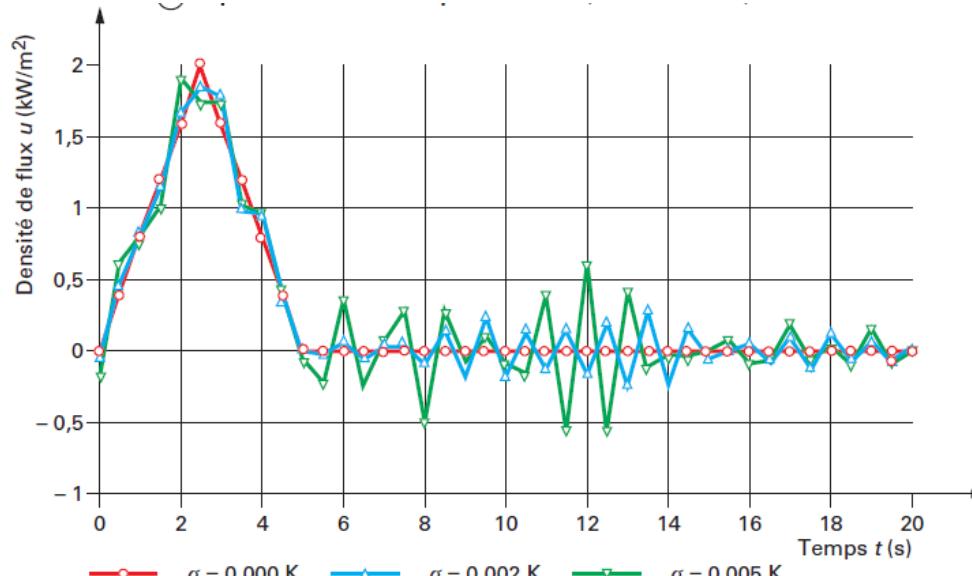
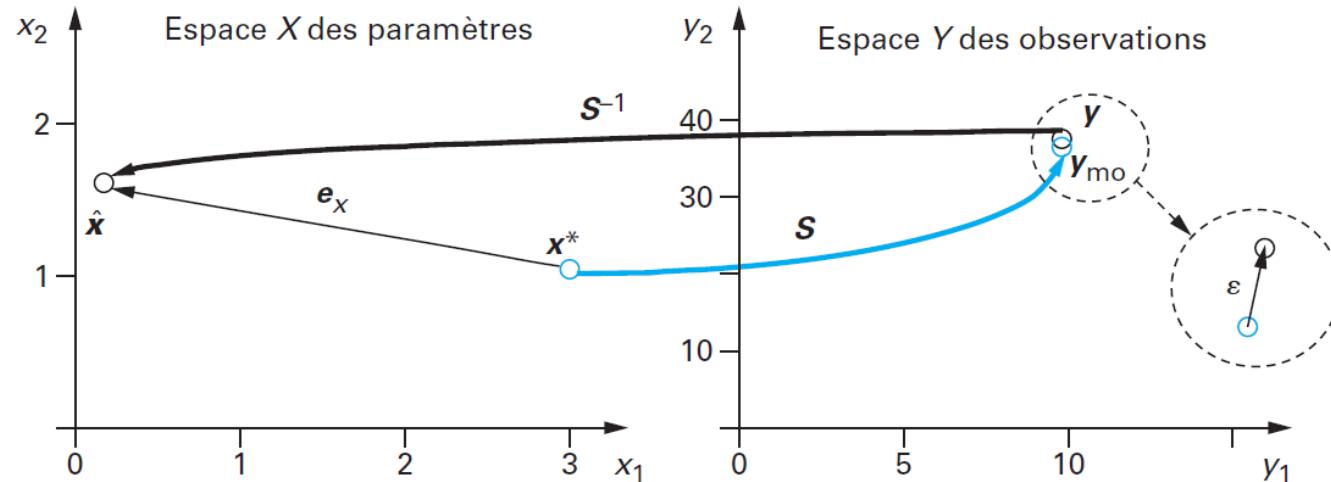
Medium

Second example: I measured the **temperature** and I know the **properties**. I want to estimate the **heat flow**.

Difficult

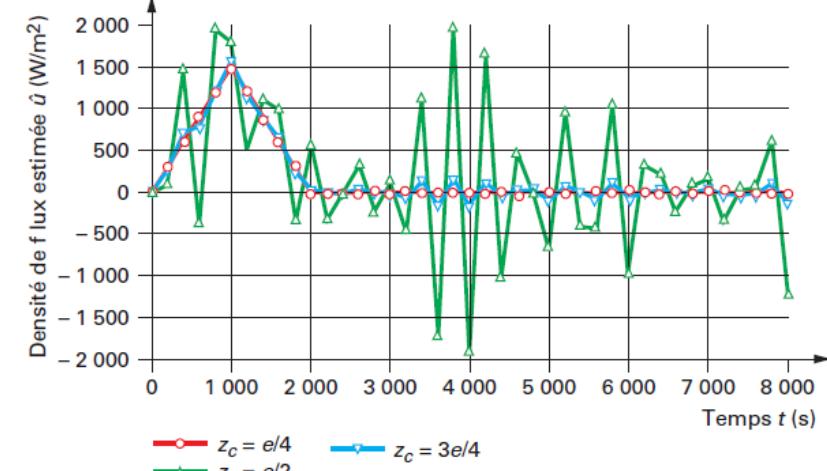
<https://srouchier.github.io/InverseBuilding/>

A very small error can make your results very wrong.
There are always errors.



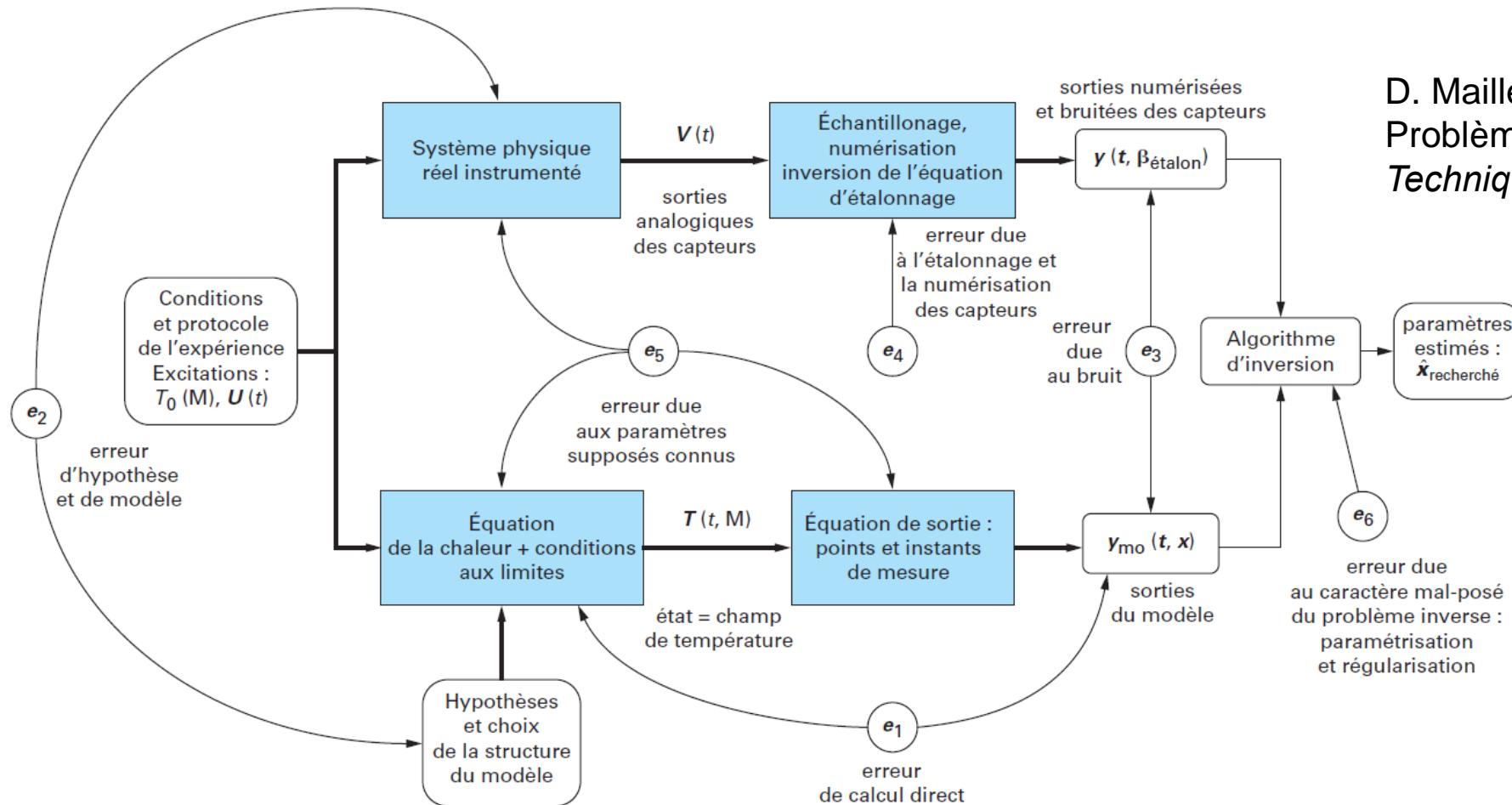
(b) valeur exacte de la densité de flux reconstruite à partir de la réponse bruitée en température $\Delta t = 0,5 \text{ s}$ pour trois niveaux du bruit σ

D. Maillet
Problèmes inverses en diffusion thermique
Techniques de l'ingénieur



(b) densité de flux estimée \hat{u} à partir des réponses internes en trois points ($\Delta t = 200 \text{ s} ; \sigma = 0,02 \text{ K}$)

A very small error can make your results very wrong.
 There are always errors.



D. Maillet

Problèmes inverses en diffusion thermique
Techniques de l'ingénieur

➤ be aware of all your mistakes and take them into account

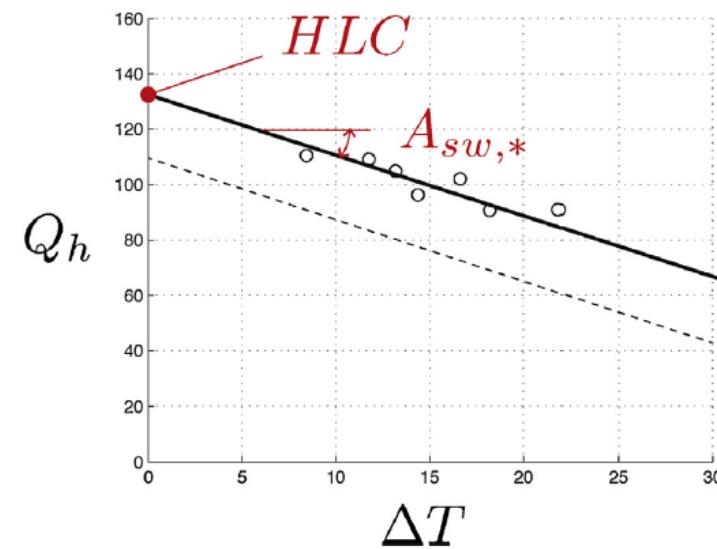


First example: steady-state methods



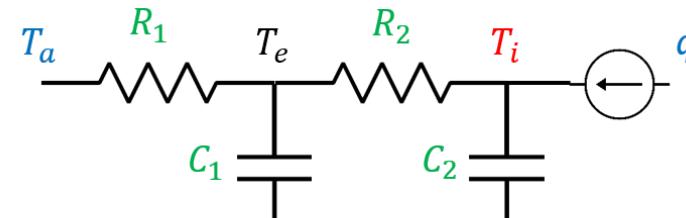
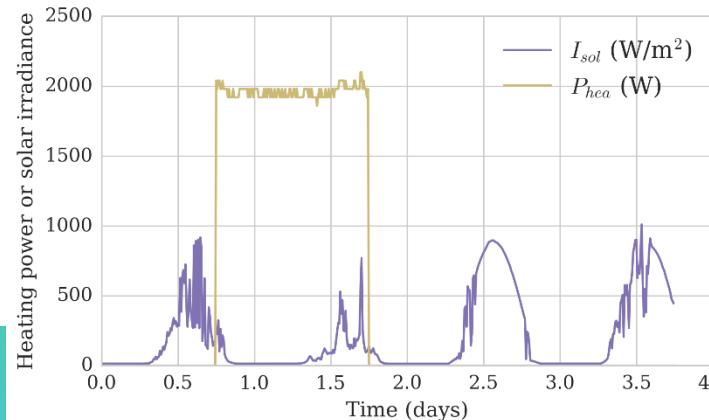
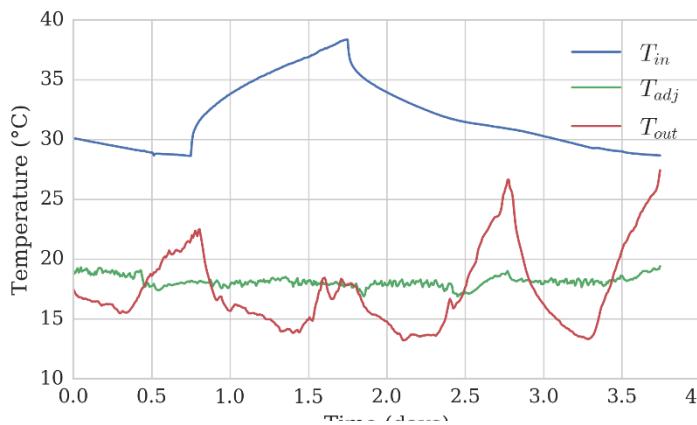
Steady-state energy balance over the building

$$Q_h = -A_s I_{sol} + HLC(T_{in} - T_{ext}) + c$$



Bauwens, G., & Roels, S. (2014). Co-heating test: A state-of-the-art. *Energy and Buildings*, 82, 163-172

Second example: dynamic methods



$$u = \begin{bmatrix} T_a \\ q \end{bmatrix} \quad x = \begin{bmatrix} T_e \\ T_i \end{bmatrix} \quad y = T_i \quad \theta = \begin{bmatrix} R_1 \\ R_2 \\ C_1 \\ C_2 \end{bmatrix}$$

$$\begin{bmatrix} \dot{T}_e(t) \\ \dot{T}_i(t) \end{bmatrix} = \begin{bmatrix} -\frac{1}{R_1 C_1} & -\frac{1}{R_2 C_1} \\ \frac{1}{R_2 C_2} & -\frac{1}{R_2 C_2} \end{bmatrix} \begin{bmatrix} T_e(t) \\ T_i(t) \end{bmatrix} + \begin{bmatrix} \frac{1}{R_1 C_1} & 0 \\ 0 & \frac{1}{C_2} \end{bmatrix} \begin{bmatrix} T_a(t) \\ q(t) \end{bmatrix}$$

- Pick an initial value for θ
- Predict T_i and see if it matches measurements
- Repeat until the best fit is found

- Include the influence of modelling errors with a stochastic state-space model

State space model (continuous)

$$\dot{\mathbf{T}}(t) = \mathbf{A}(\theta) \mathbf{T}(t) + \mathbf{B}(\theta) \mathbf{u}(t) + \mathbf{w}(t)$$

$$\mathbf{y}(t) = \mathbf{C}(\theta) \mathbf{T}(t) + \mathbf{v}(t)$$

State space model (discrete)

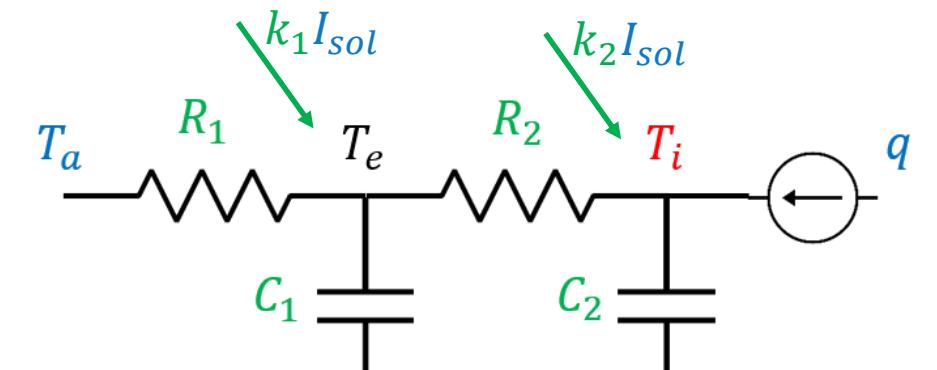
$$\mathbf{x}_{t+1} = \mathbf{F} \mathbf{x}_t + \mathbf{G} \mathbf{u}_t + \mathbf{w}_t$$

$$\mathbf{y}_t = \mathbf{C} \mathbf{x}_t + \mathbf{v}_t$$

Modelling and measurement errors

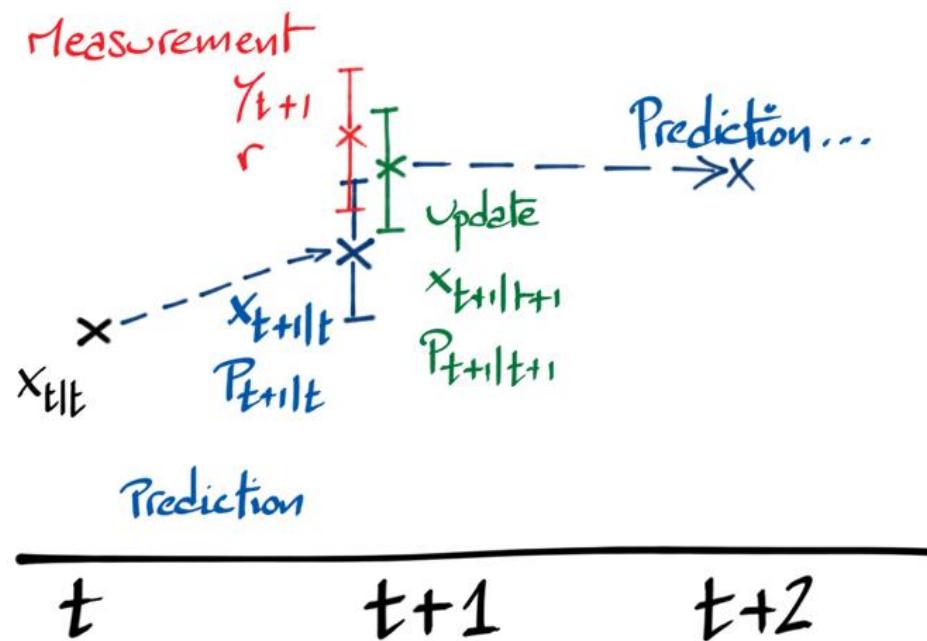
$$\mathbf{w}_t \sim N(0, \mathbf{Q})$$

$$\mathbf{v}_t \sim N(0, \mathbf{R})$$



$$\mathbf{u} = \begin{bmatrix} T_a \\ q \end{bmatrix} \quad \mathbf{x} = \begin{bmatrix} T_e \\ T_i \end{bmatrix} \quad \mathbf{y} = T_i \quad \theta = \begin{bmatrix} R_1 \\ R_2 \\ C_1 \\ C_2 \\ k_1 \\ k_2 \end{bmatrix}$$

Kalman filter: estimate the new state, given the prediction and measurement errors



Notations

$$\mathbf{x}_{t|s} = E(x_t | y_{1:s}, \theta)$$

$$\mathbf{P}_{t|s} = \text{Var}(x_t | y_{1:s}, \theta)$$

Prediction

$$\mathbf{x}_{t+1|t} = \mathbf{F} \mathbf{x}_{t|t} + \mathbf{G} \mathbf{u}_t$$

$$\mathbf{P}_{t+1|t} = \mathbf{F} \mathbf{x}_{t|t} \mathbf{F}^T + \mathbf{Q}$$

Innovation

$$\epsilon_{t+1} = \mathbf{y}_{t+1} - \mathbf{C} \mathbf{x}_{t+1|t}$$

$$\Sigma_{t+1} = \mathbf{C} \mathbf{P}_{t+1|t} \mathbf{C}^T + \mathbf{R}$$

$$\mathbf{K}_{t+1} = \mathbf{P}_{t+1|t} \mathbf{C}^T \Sigma_{t+1}^{-1}$$

Update

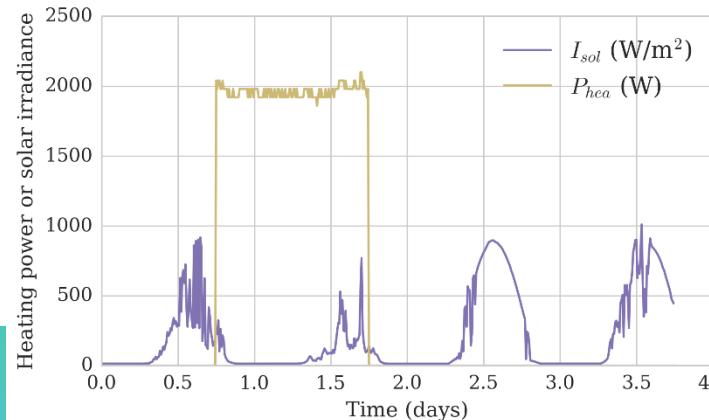
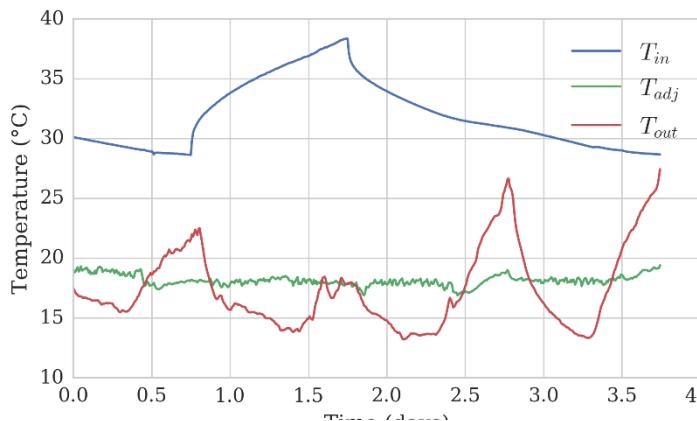
$$\mathbf{x}_{t+1|t+1} = \mathbf{x}_{t+1|t} + \mathbf{K}_{t+1} \epsilon_{t+1}$$

$$\mathbf{P}_{t+1|t+1} = (\mathbf{I} - \mathbf{K}_t \mathbf{C}) \mathbf{P}_{t+1|t}$$

Likelihood

$$-\ln L_y(\theta) = \frac{1}{2} \sum_{t=1}^N \ln |\Sigma_t(\theta)| + \frac{1}{2} \sum_{t=1}^N \epsilon_t(\theta)^T \Sigma_t(\theta)^{-1} \epsilon_t(\theta)$$

Second example: dynamic methods



- Pick a model

$$\dot{\mathbf{T}}(t) = \mathbf{A}(\theta) \mathbf{T}(t) + \mathbf{B}(\theta) \mathbf{u}(t) + \mathbf{w}(t)$$

$$\mathbf{y}(t) = \mathbf{C}(\theta) \mathbf{T}(t) + \mathbf{v}(t)$$

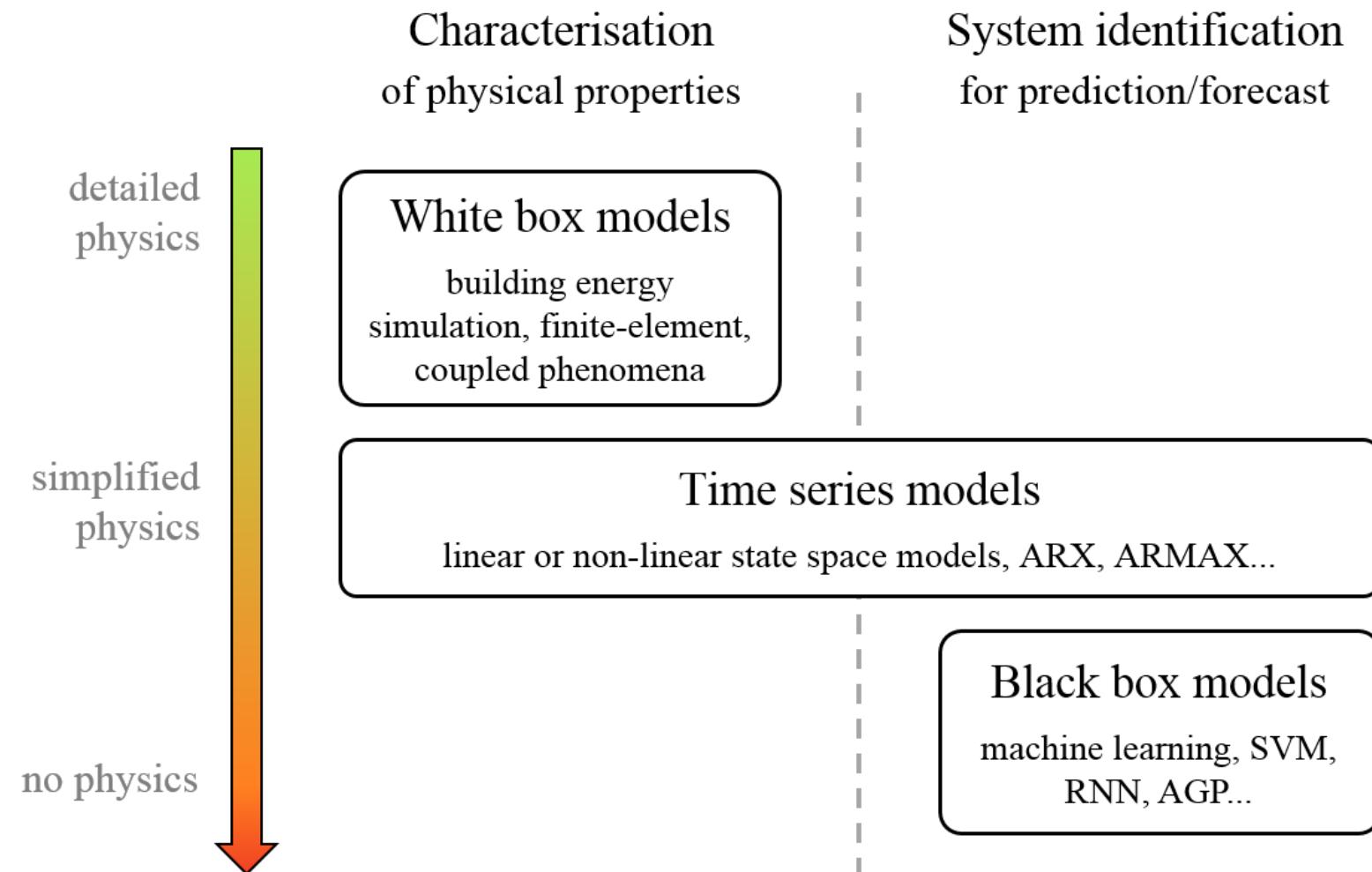
- Pick an initial value for θ

- Run the Kalman filter to get the log-likelihood

$$-\ln L_y(\theta) = \frac{1}{2} \sum_{t=1}^N \ln |\Sigma_t(\theta)| + \frac{1}{2} \sum_{t=1}^N \epsilon_t(\theta)^T \Sigma_t(\theta)^{-1} \epsilon_t(\theta)$$

- Minimise the log-likelihood with your favorite method

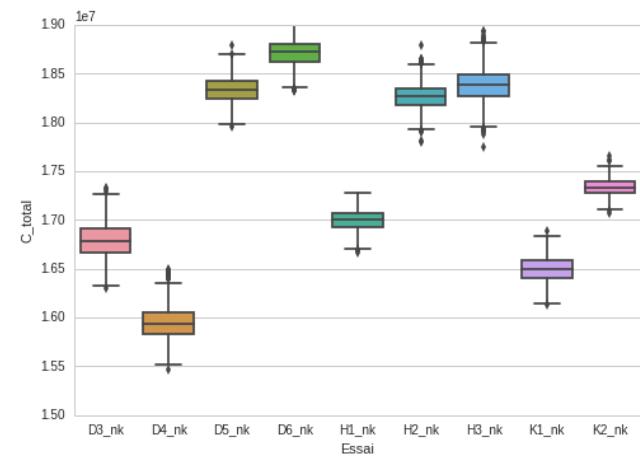
$$\rightarrow \hat{\theta}, \text{cov}(\hat{\theta})$$



$$\hat{\theta}$$
$$\text{cov}(\hat{\theta})$$

2. The validation of results

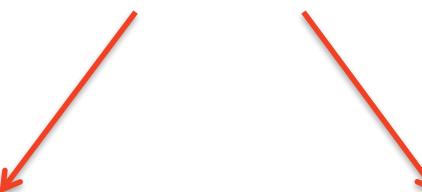
How do I know if I can trust my results?



Identifiability

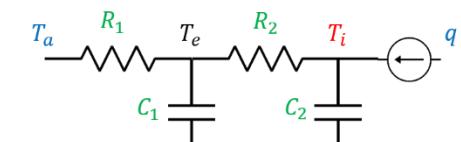
Ability of a parameter to be identified by a given data set and choice of model

$$y(\theta) = y(\tilde{\theta}) \Rightarrow \theta = \tilde{\theta}$$



Structural identifiability

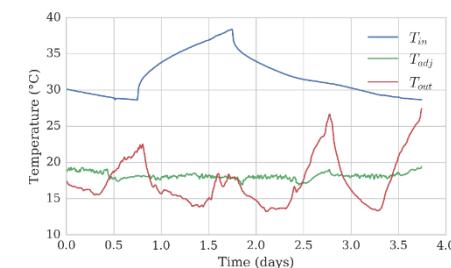
tells if parameter estimation is theoretically possible with a given model structure



$$u = \begin{bmatrix} T_a \\ q \end{bmatrix} \quad x = \begin{bmatrix} T_e \\ T_i \end{bmatrix} \quad y = T_i \quad \theta = \begin{bmatrix} R_1 \\ R_2 \\ C_1 \\ C_2 \end{bmatrix}$$

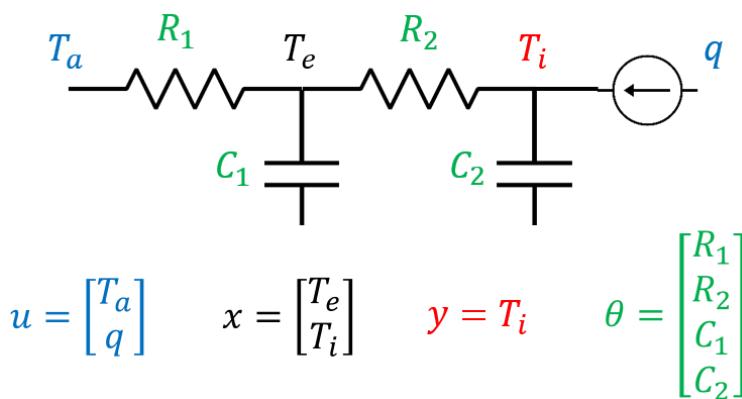
Practical identifiability

relates parameter estimation results with the available data



Before model calibration

1. Test for structural identifiability (linear models)



$$\dot{x}(t) = \mathbf{A}(\theta)x(t) + \mathbf{B}(\theta)u(t)$$

$$y_k = \mathbf{C}(\theta)x_k$$

$$s \mathbf{X}(s) = \mathbf{A} \mathbf{X}(s) + \mathbf{B} \mathbf{U}(s)$$

$$\mathbf{Y}(s) = \mathbf{C} \mathbf{U}(s)$$

$$\begin{aligned} \mathbf{H}(s, \theta) &= \frac{\mathbf{Y}(s)}{\mathbf{U}(s)} = \mathbf{C} (s\mathbf{I}_2 - \mathbf{A})^{-1} \mathbf{B} \\ &= \frac{1}{s^2 + \frac{C_1R_1 + C_2R_1 + C_2R_2}{C_1C_2R_1R_2}s + \frac{1}{C_1C_2R_1R_2}} \begin{bmatrix} \frac{1}{C_1C_2R_1R_2} & \frac{R_1 + R_2}{C_1C_2R_1R_2} \end{bmatrix} \end{aligned}$$

$$\frac{C_1R_1 + C_2R_1 + C_2R_2}{C_1C_2R_1R_2} = \frac{\tilde{C}_1\tilde{R}_1 + \tilde{C}_2\tilde{R}_1 + \tilde{C}_2\tilde{R}_2}{\tilde{C}_1\tilde{C}_2\tilde{R}_1\tilde{R}_2}$$

$$\frac{1}{C_1C_2R_1R_2} = \frac{1}{\tilde{C}_1\tilde{C}_2\tilde{R}_1\tilde{R}_2}$$

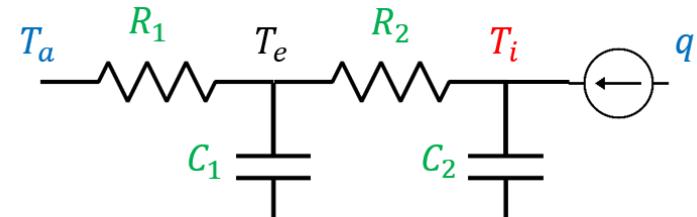
$$\frac{1}{C_2} = \frac{1}{\tilde{C}_2}$$

$$\frac{R_1 + R_2}{C_1C_2R_1R_2} = \frac{\tilde{R}_1 + \tilde{R}_2}{\tilde{C}_1\tilde{C}_2\tilde{R}_1\tilde{R}_2}$$

$$y(\theta) = y(\tilde{\theta}) \Rightarrow \theta = \tilde{\theta}$$

Before model calibration

2. Sensitivity analysis

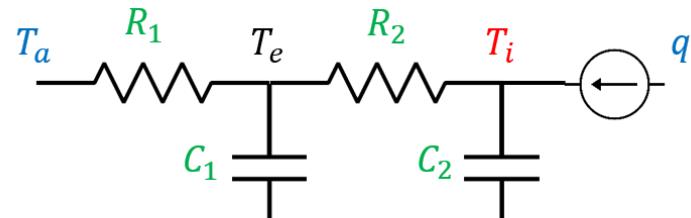
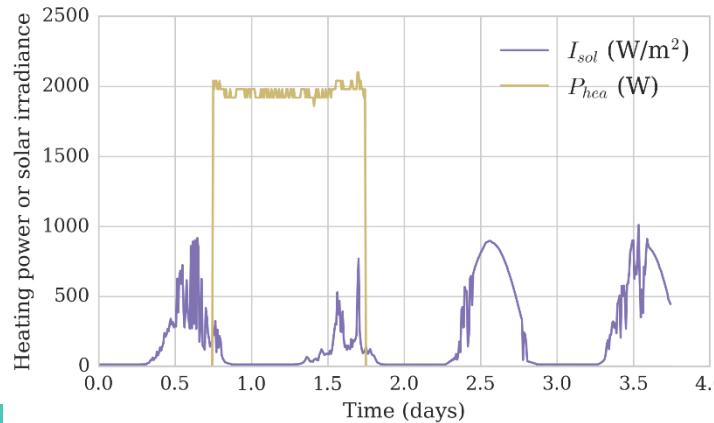
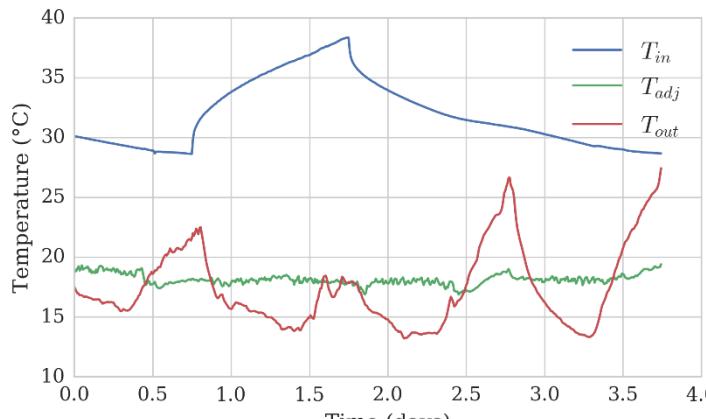


$$u = \begin{bmatrix} T_a \\ q \end{bmatrix} \quad x = \begin{bmatrix} T_e \\ T_i \end{bmatrix} \quad y = T_i \quad \theta = \begin{bmatrix} R_1 \\ R_2 \\ C_1 \\ C_2 \end{bmatrix}$$

Table 3: FAST sensitivity analysis of the 2R2C parameters to the least-square criterion

Parameter	First order index	Total order index
R_1 (W/K)	0.467	0.753
R_2 (W/K)	0.012	0.049
C_1 (J/K)	0.001	0.030
C_2 (J/K)	0.001	0.005
$T_e(0)$ (C)	0.207	0.467

After model calibration



$$u = \begin{bmatrix} T_a \\ q \end{bmatrix} \quad x = \begin{bmatrix} T_e \\ T_i \end{bmatrix} \quad y = T_i \quad \theta = \begin{bmatrix} R_1 \\ R_2 \\ C_1 \\ C_2 \end{bmatrix}$$

Statistical test for parameter significance

Parameter	Initial guess	$\hat{\theta}_{LS}$	$\sigma_{\hat{\theta}}$	t-statistic	p-value
R_1 (W/K)	1×10^{-2}	2.13×10^{-2}	5.45×10^{-5}	392	< 0.01
R_2 (W/K)	1×10^{-2}	2.37×10^{-3}	2.27×10^{-5}	104	< 0.01
C_1 (J/K)	1×10^7	1.56×10^7	8.93×10^4	175	< 0.01
C_2 (J/K)	1×10^7	1.93×10^6	5.22×10^4	37	< 0.01
$T_e(0)$ ($^{\circ}\text{C}$)	20	30.27	2.36×10^{-2}	1281	< 0.01

Identifiability analysis

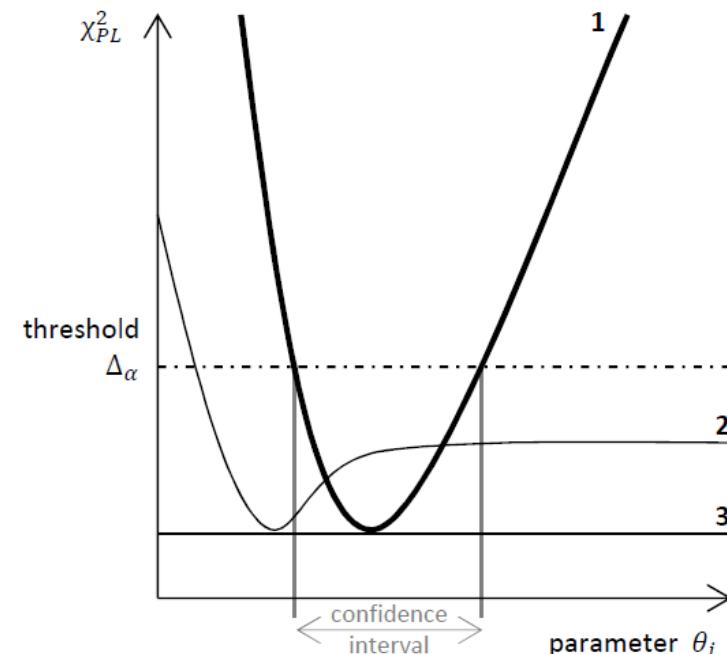
“Profile likelihood” function

$$L(\boldsymbol{\theta}; \mathbf{Y}_N) = p(\mathbf{Y}_N | \boldsymbol{\theta}) = \left(\prod_{k=1}^N p(\mathbf{y}_k | \mathbf{Y}_{k-1}, \boldsymbol{\theta}) \right) p(\mathbf{y}_0 | \boldsymbol{\theta})$$

$$\hat{\boldsymbol{\theta}} = \arg \max_{\boldsymbol{\theta}} (L(\boldsymbol{\theta}; \mathbf{Y}_N | \mathbf{y}_0))$$

$$PL(\theta_i) = \max_{\theta_j \neq i} (L(\boldsymbol{\theta}; \mathbf{Y}_N))$$

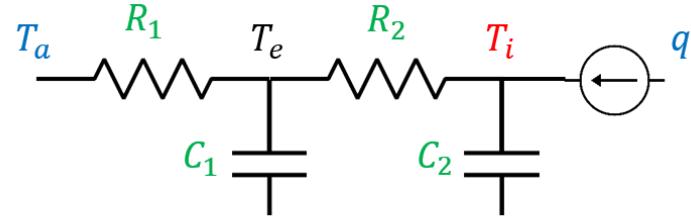
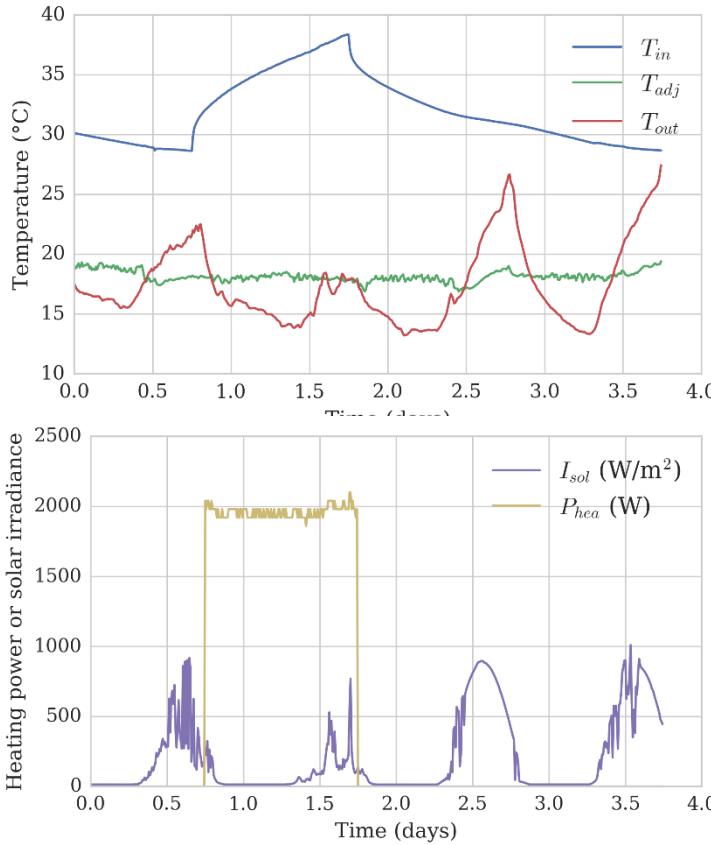
$$\left\{ \theta_i : \chi_{PL}^2 = -2 \log \left(\frac{PL(\theta_i)}{L(\hat{\boldsymbol{\theta}}; \mathbf{Y}_N)} \right) < \Delta_\alpha \right\}$$



- 1. identifiable
- 2. practically unidentifiable
- 3. structurally unidentifiable

Deconinck, A. H., & Roels, S. (2017). Is stochastic grey-box modelling suited for physical properties estimation of building components from on-site measurements?. *Journal of Building Physics*, 40(5), 444-471.

After model calibration



$$u = \begin{bmatrix} T_a \\ q \end{bmatrix}$$

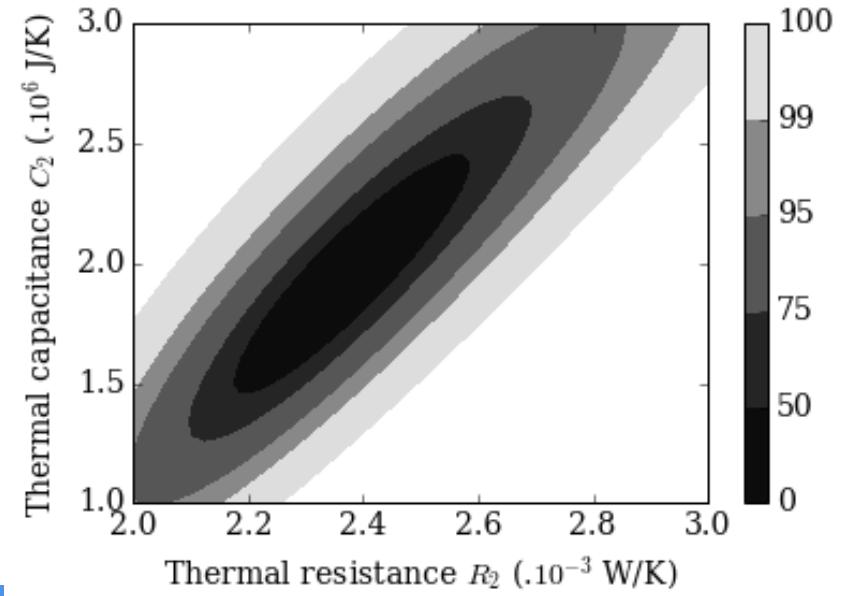
$$x = \begin{bmatrix} T_e \\ T_i \end{bmatrix}$$

$$y = T_i$$

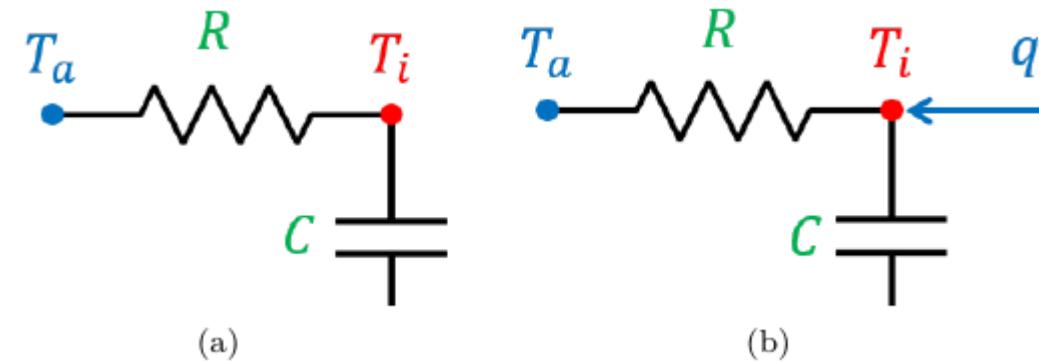
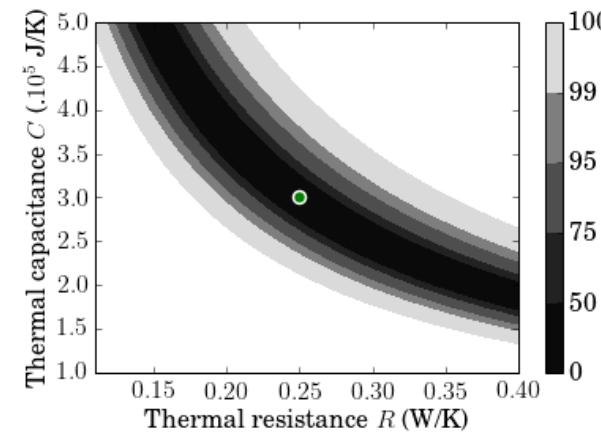
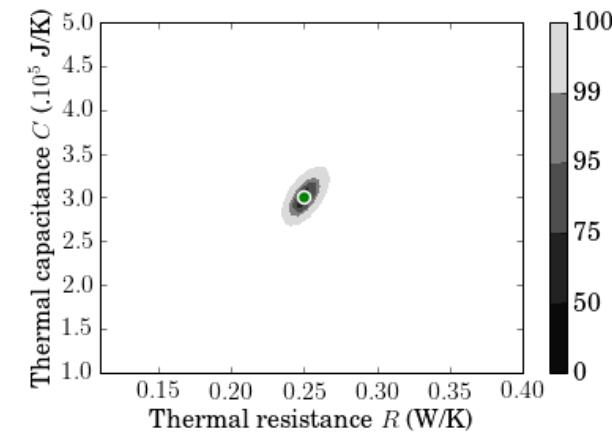
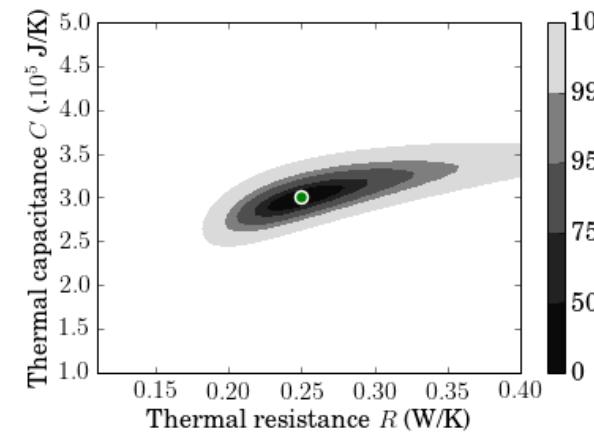
$$\theta = \begin{bmatrix} R_1 \\ R_2 \\ C_1 \\ C_2 \end{bmatrix}$$

Test for parameter interactions

	R_1	R_2	C_1	C_2	$T_e(0)$
R_1	1	-0.22	0.09	-0.41	-0.59
R_2	-0.22	1	0.37	0.79	-0.43
C_1	0.09	0.037	1	0.13	-0.24
C_2	-0.41	0.79	0.13	1	-0.10
$T_e(0)$	-0.59	-0.43	-0.24	0.10	1



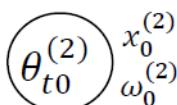
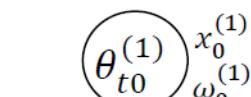
Identifiability analysis

Very poor heating signal q Very rich heating signal q 

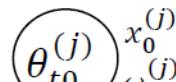
Sequential Monte Carlo

Initialisation

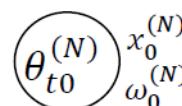
$$\begin{aligned}\theta_{t0}^{(j)} &\sim p(\theta) \\ x_0^{(j)} &\sim p(x_0|\theta) \\ \omega_0^{(j)} &= 1\end{aligned}$$



⋮



⋮



For each time step

Population of weighted particles

$$\hat{\mu}_t = \sum_{j=1}^{N_\theta} \omega_t^{(j)} \theta_t^{(j)}$$

$$\hat{\Sigma}_t = \sum_{j=1}^{N_\theta} \omega_t^{(j)} (\theta_t^{(j)} - \hat{\mu}_t) (\theta_t^{(j)} - \hat{\mu}_t)^T$$

$$\theta_t^{(1)} \quad x_{0:t}^{(1)} \quad \omega_t^{(1)}$$

$$\theta_t^{(2)} \quad x_{0:t}^{(2)} \quad \omega_t^{(2)}$$

$$\vdots$$

$$\theta_t^{(j)} \quad x_{0:t}^{(j)} \quad \omega_t^{(j)}$$

$$\vdots$$

$$\theta_t^{(N)} \quad x_{0:t}^{(N)} \quad \omega_t^{(N)}$$

Resampling with normalised weights

$$\theta^{(a_j)} \leftarrow \theta^F(\{\theta^{(j)}, j \in 1 \dots N\})$$

$$\theta_t^{(a_1)} \quad x_{0:t}^{(a_1)} \quad \omega_t^{(a_1)}$$

$$\theta_t^{(a_2)} \quad x_{0:t}^{(a_1)} \quad \omega_t^{(a_1)}$$

$$\vdots$$

$$\theta_t^{(a_{j-1})} \quad x_{0:t}^{(a_{j-1})} \quad \omega_t^{(a_{j-1})}$$

$$\vdots$$

$$\theta_t^{(a_j)} \quad x_{0:t}^{(a_j)} \quad \omega_t^{(a_j)}$$

$$\vdots$$

$$\theta_t^{(a_{j+1})} \quad x_{0:t}^{(a_{j+1})} \quad \omega_t^{(a_{j+1})}$$

Rejuvenation

$$(\theta_{t+1}^{(j)}, x_{0:t}^{(j)}) = \text{MMH}(\theta_t^{a_j}, x_{0:t}^{a_j})$$

$$\theta_{t+1}^{(1)} \quad x_{0:t}^{(1)} \quad \omega_t^{(1)}$$

$$\theta_{t+1}^{(2)} \quad x_{0:t}^{(2)} \quad \omega_t^{(2)}$$

$$\vdots$$

$$\theta_{t+1}^{(j)} \quad x_{0:t}^{(j)} \quad \omega_t^{(j)}$$

$$\vdots$$

$$\theta_{t+1}^{(N)} \quad x_{0:t}^{(N)} \quad \omega_t^{(N)}$$

Propagate and weight

$$\begin{aligned}x_{t+1}^{(j)} &= \text{KF}(\theta_{t+1}^{(j)}, x_{0:t}^{(j)}, y_{t+1}) \\ \omega_{t+1}^{(j)} &= \omega_t^{(j)} \cdot p(y_{t+1} | x_t^{(j)}, \theta_{t+1}^{(j)})\end{aligned}$$

$$\theta_{t+1}^{(1)} \quad x_{0:t+1}^{(1)} \quad \omega_{t+1}^{(1)}$$

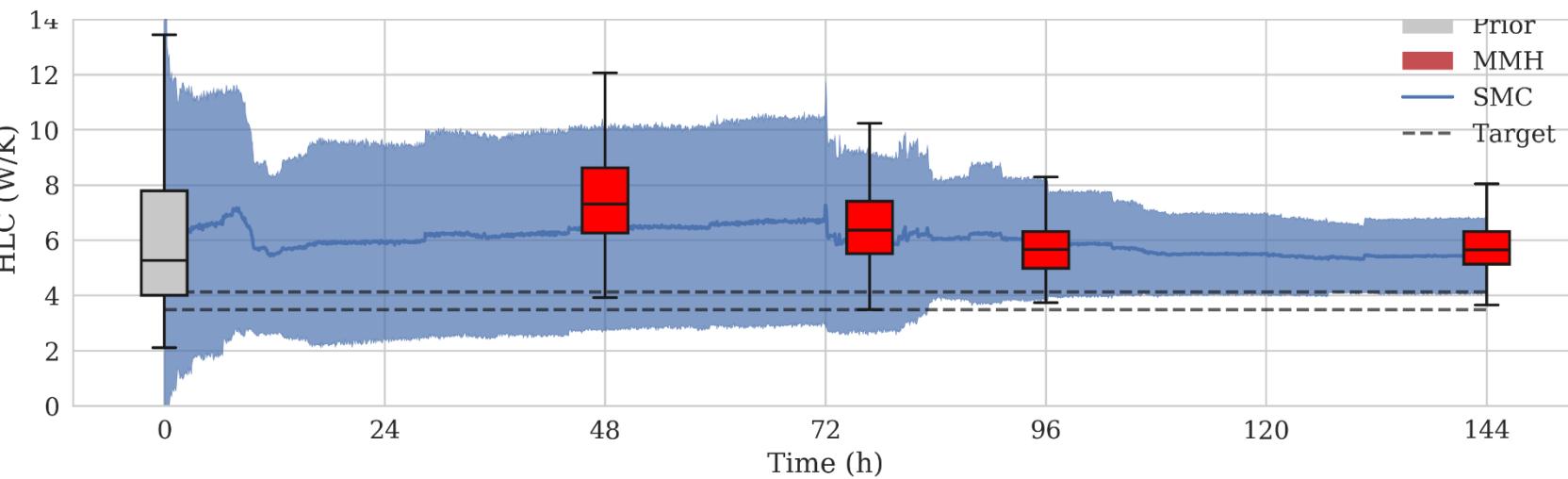
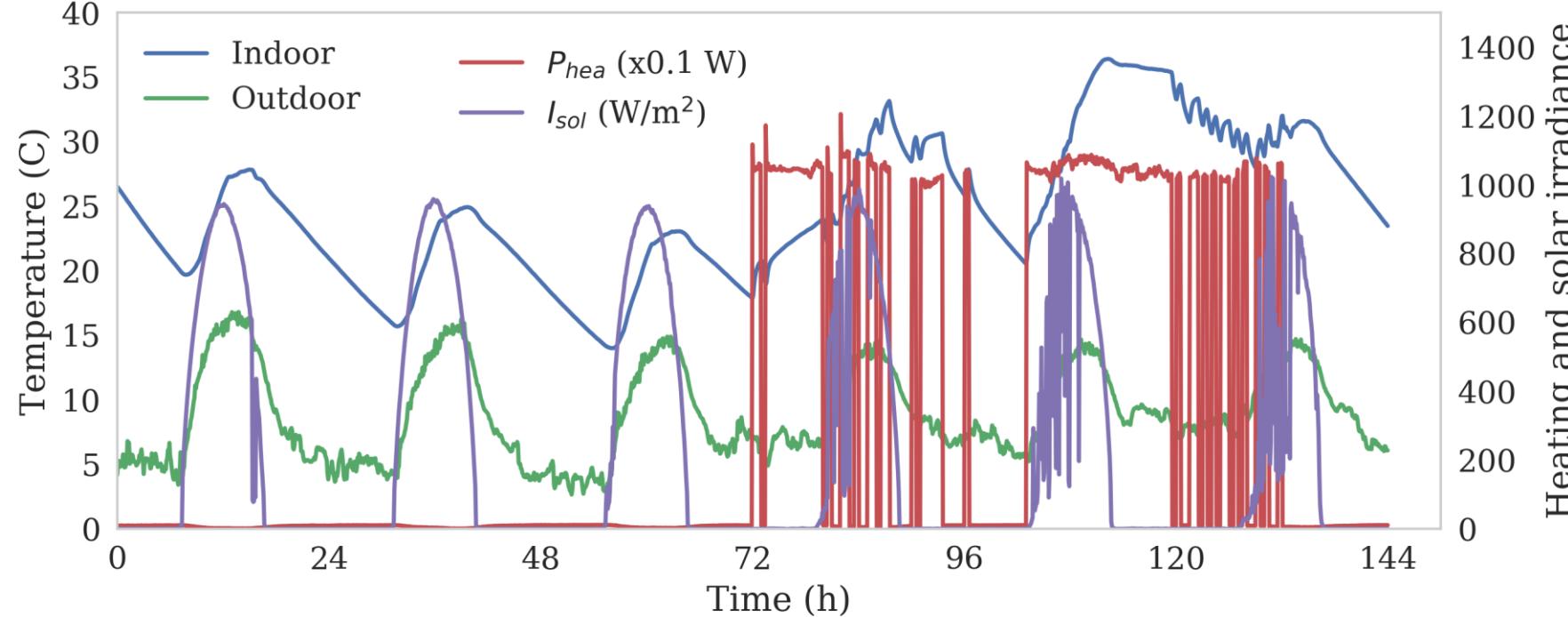
$$\theta_{t+1}^{(2)} \quad x_{0:t+1}^{(2)} \quad \omega_{t+1}^{(2)}$$

$$\vdots$$

$$\theta_{t+1}^{(j)} \quad x_{0:t+1}^{(j)} \quad \omega_{t+1}^{(j)}$$

$$\vdots$$

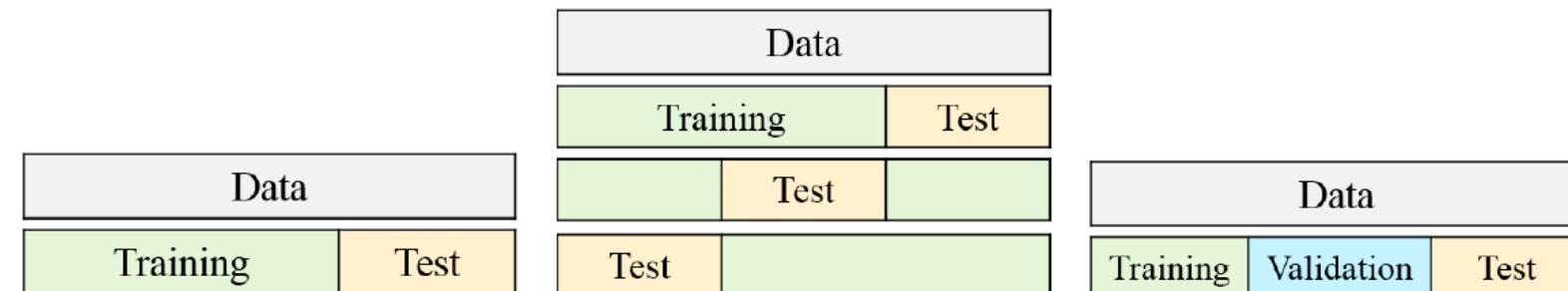
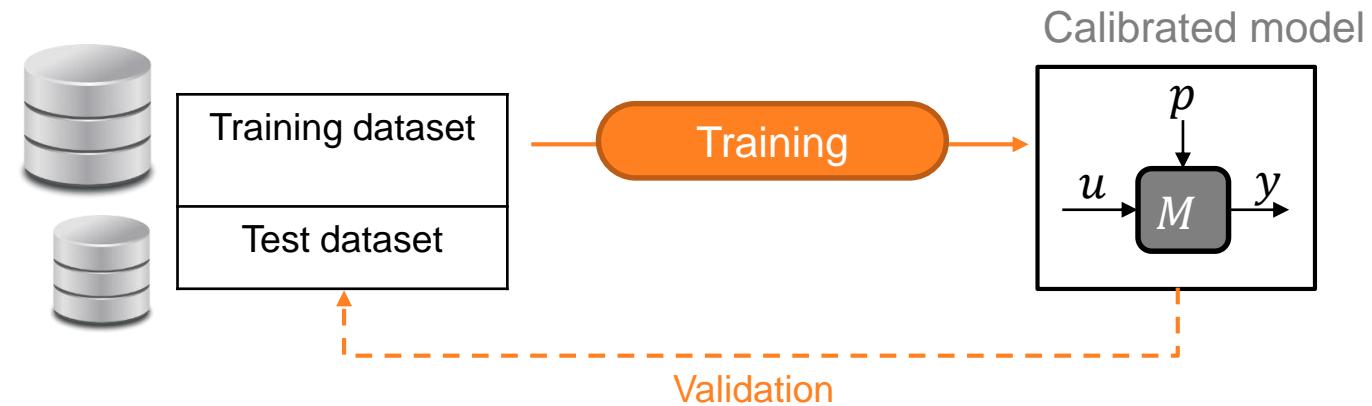
$$\theta_{t+1}^{(N)} \quad x_{0:t+1}^{(N)} \quad \omega_{t+1}^{(N)}$$



Rouchier S, Jiménez MJ, Castaño S (2018)
Sequential Monte Carlo for on-line
parameter estimation of a lumped building
energy model, *Energy and Buildings* (under
publication)

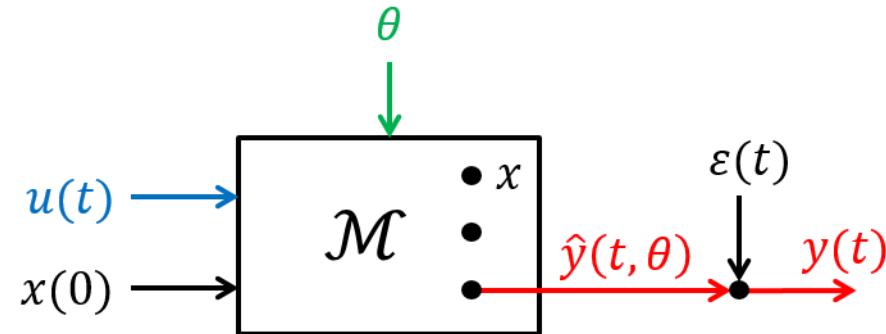
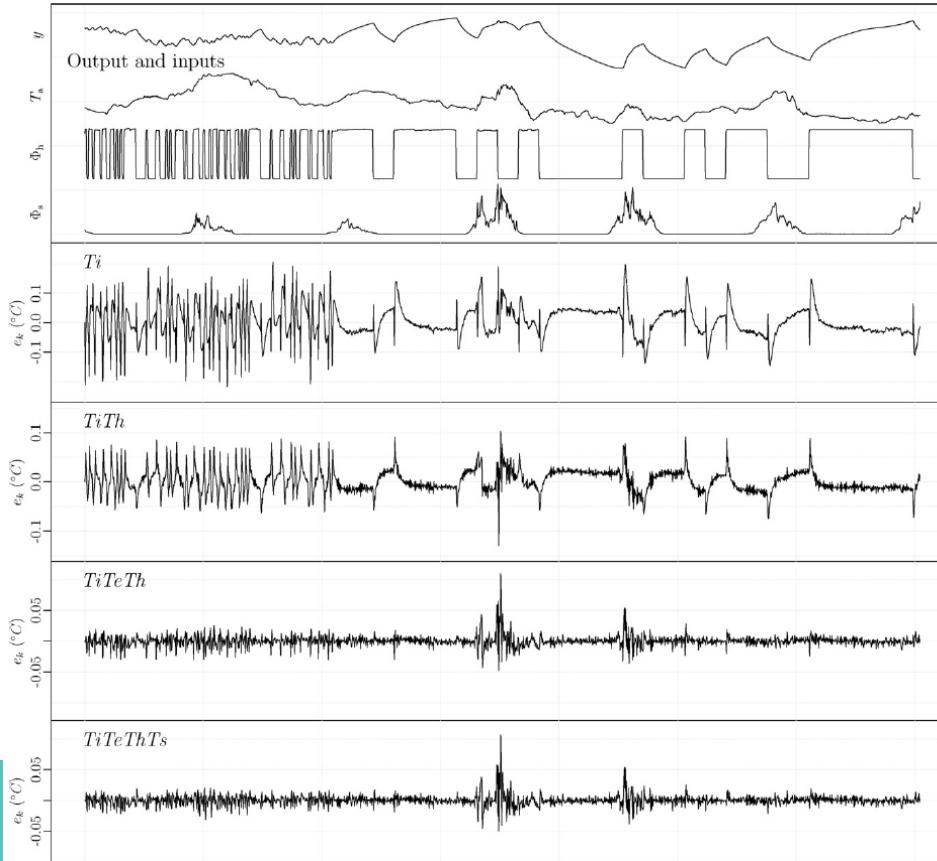
Out-of-sample validation

Test for prediction ability

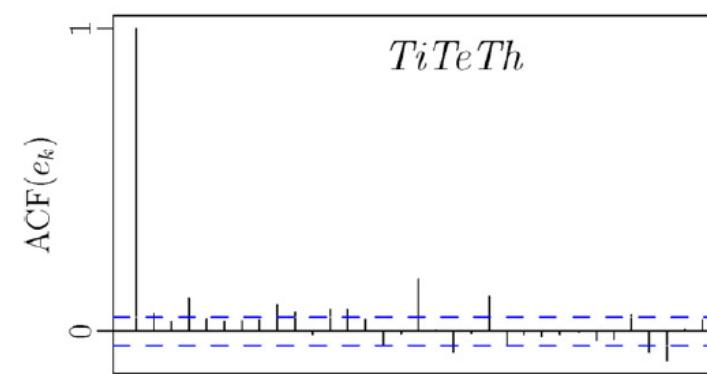
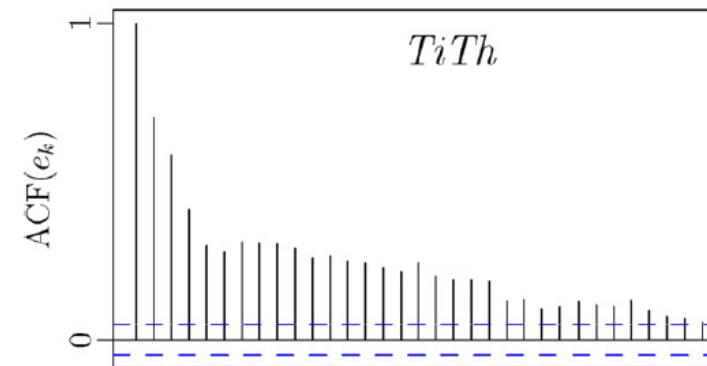


In-sample validation

Test for white-noise residuals

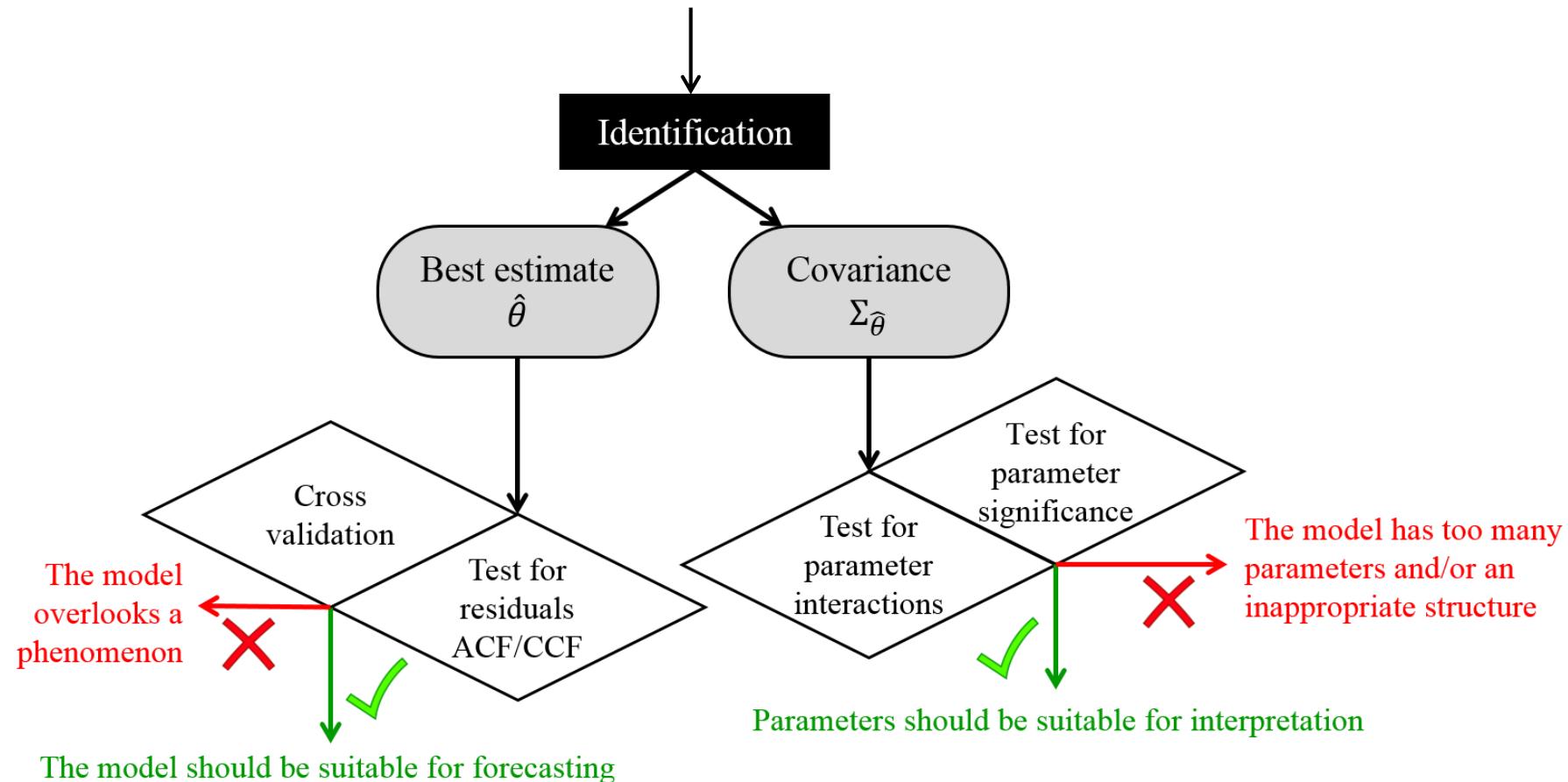


Autocorrelation function
Cross-correlation function



Bacher, P., & Madsen, H. (2011). Identifying suitable models for the heat dynamics of buildings. *Energy and Buildings*, 43(7), 1511-1522.

- Test for structural identifiability
- Sensitivity analysis



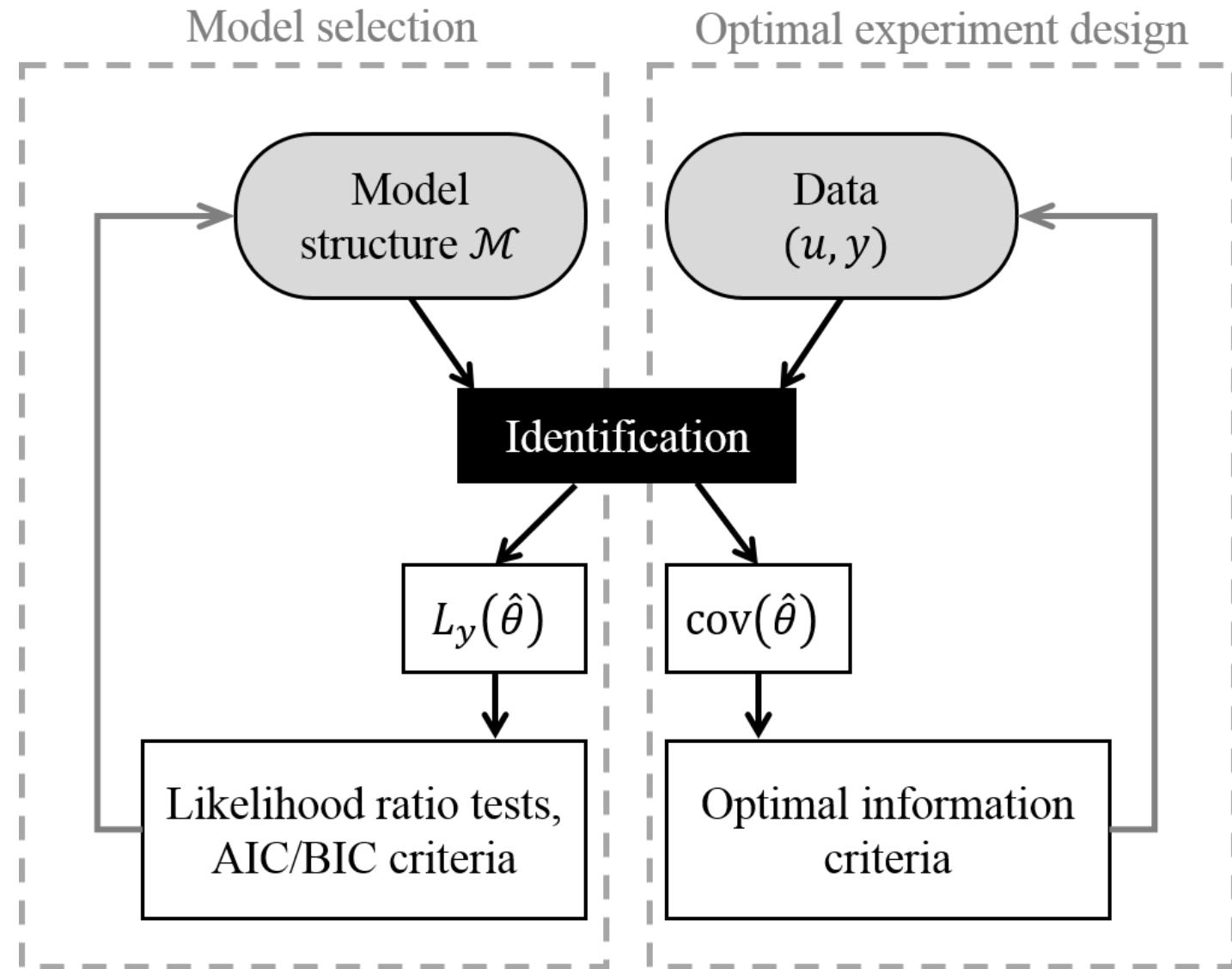
Rouchier S (2018) Solving inverse problems in building physics: An overview of guidelines for a careful and optimal use of data, *Energy and Buildings*, vol. 166, p. 178-195

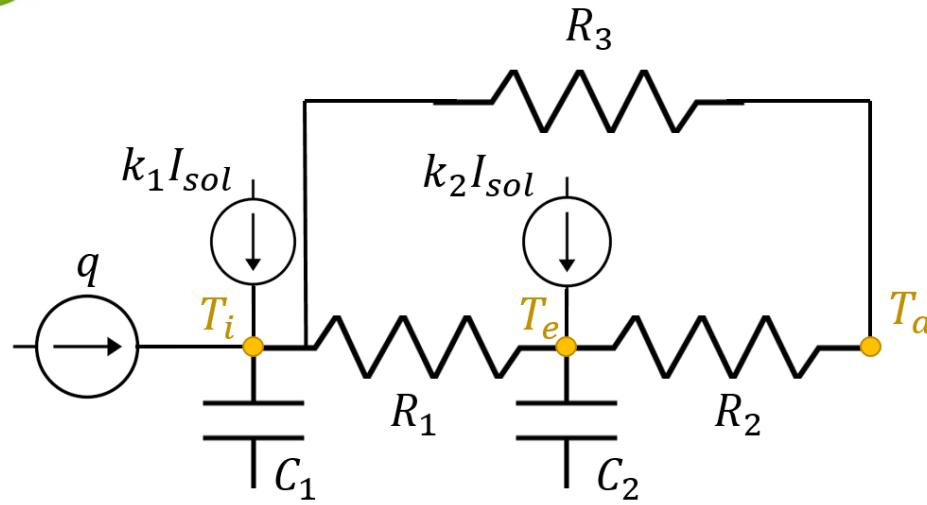


okay but what if my results don't pass all these tests?

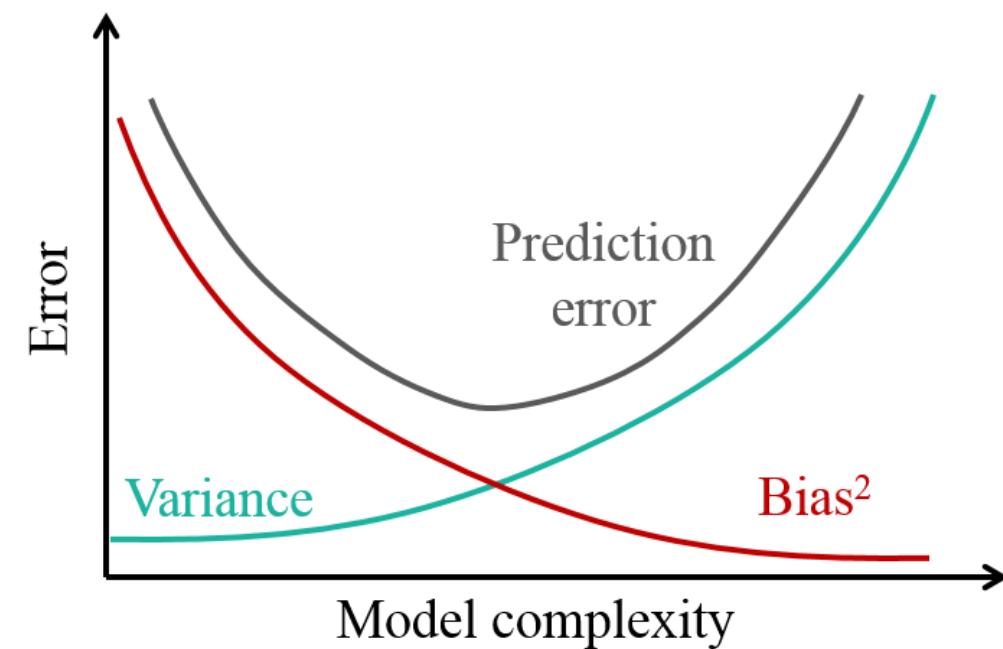
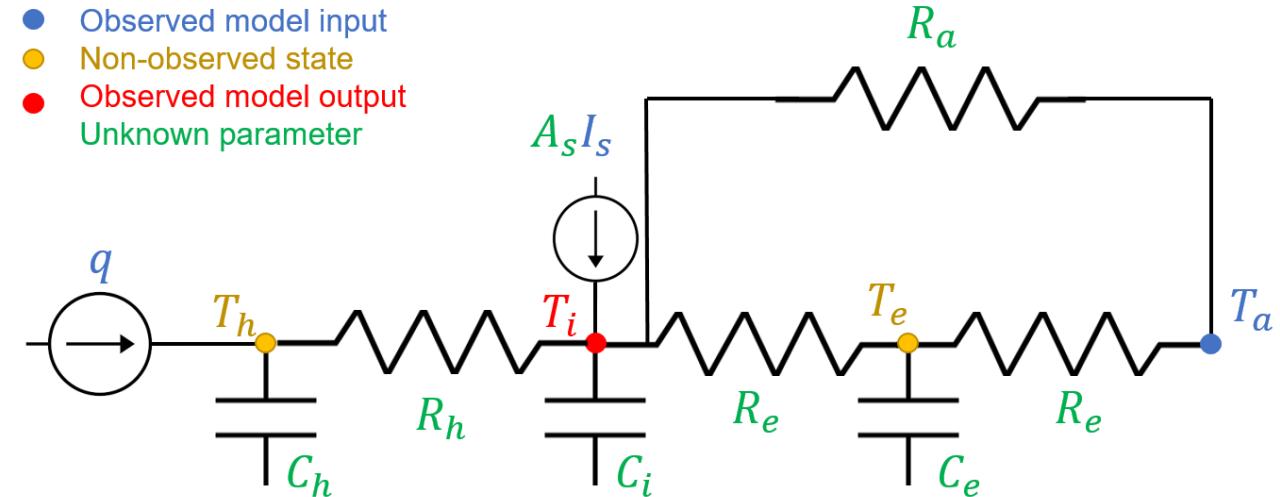
3. Model selection and optimal experiment design

how to make results better!





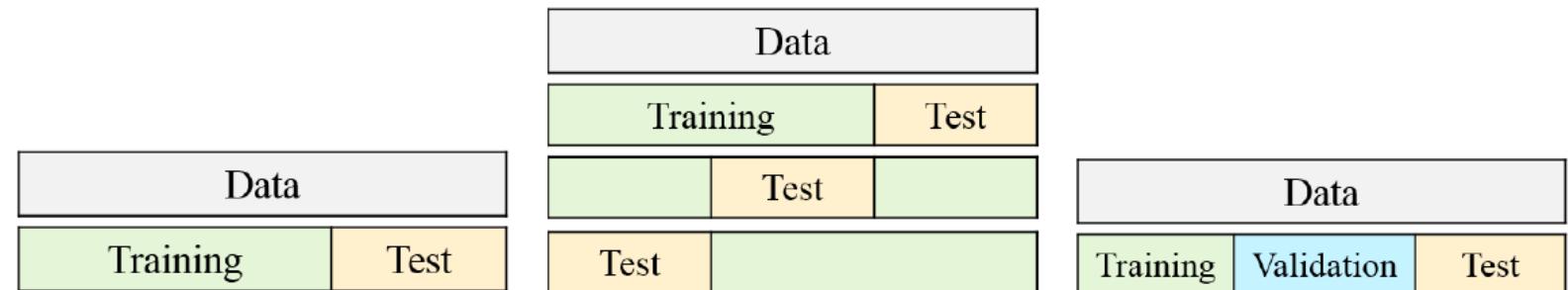
- Observed model input
- Non-observed state
- Observed model output
- Unknown parameter

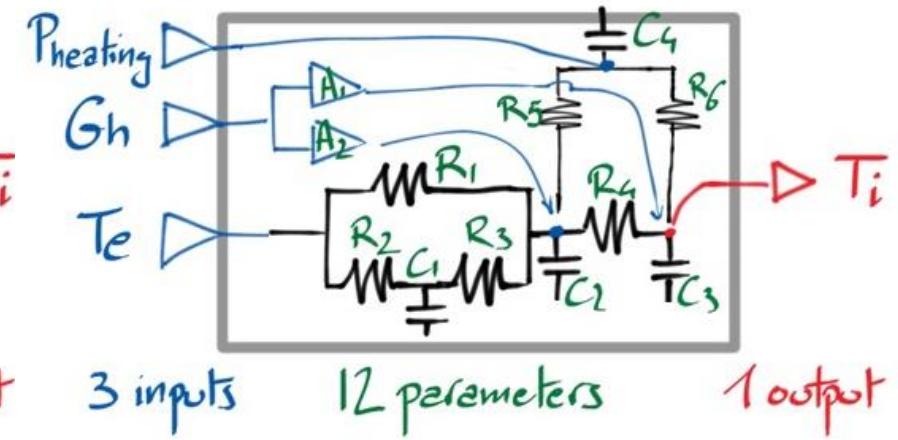
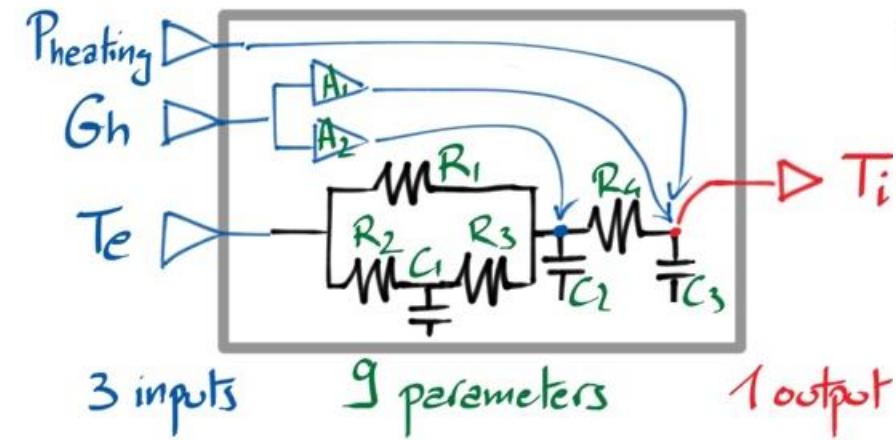
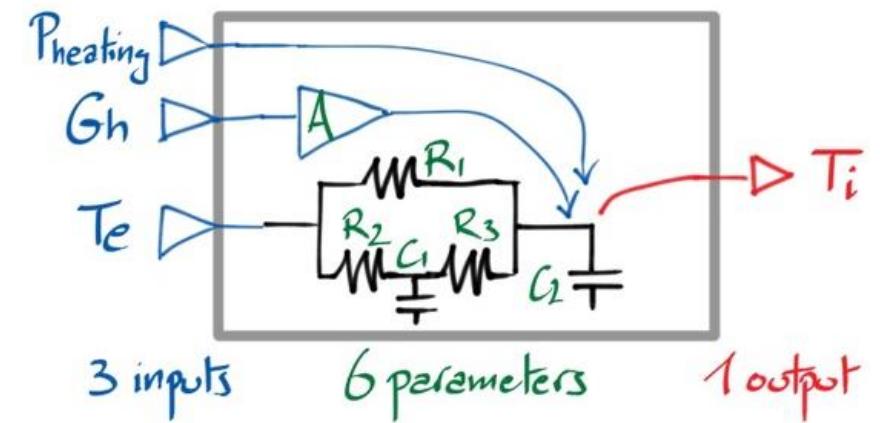
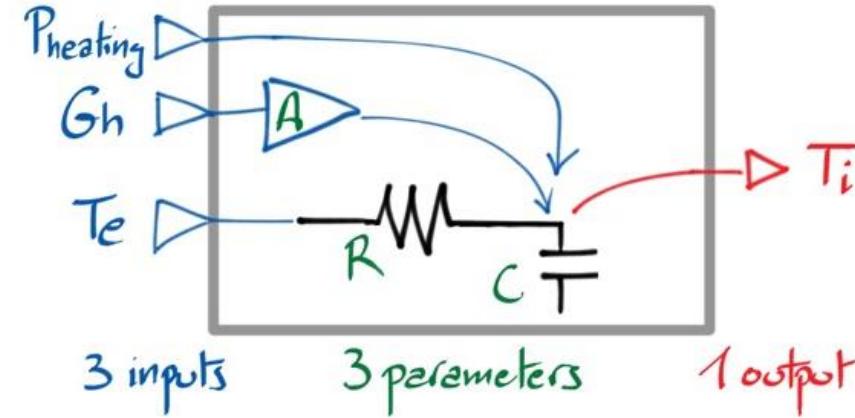


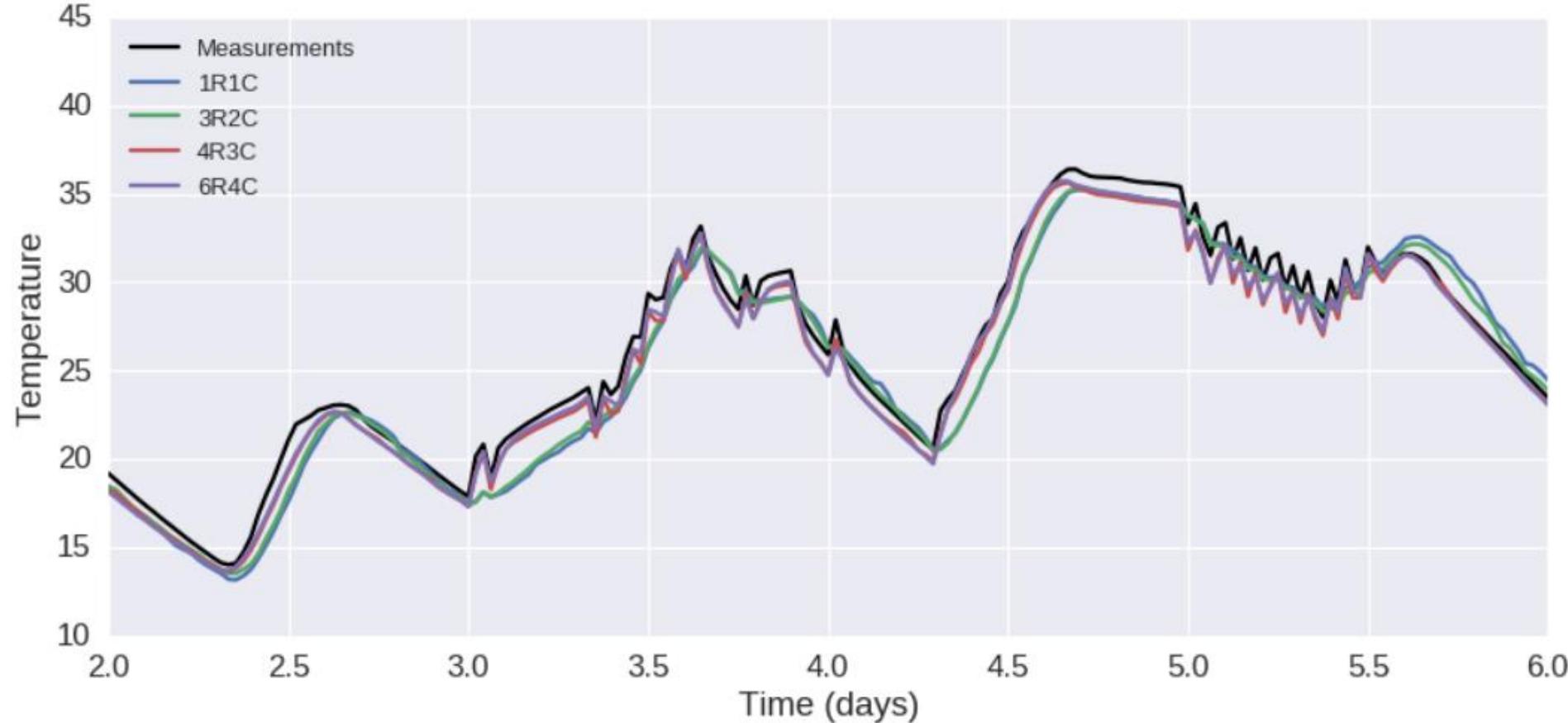
How to select the best model?

- Out-of-sample selection
 - Prediction error method

- In-sample selection
 - Information criteria
 - Likelihood ratio method



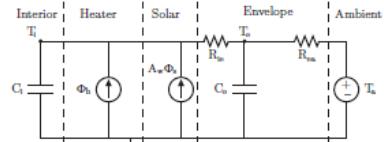
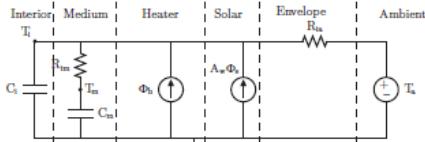
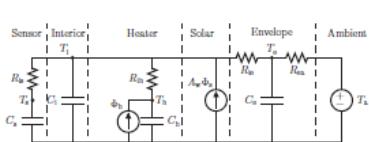
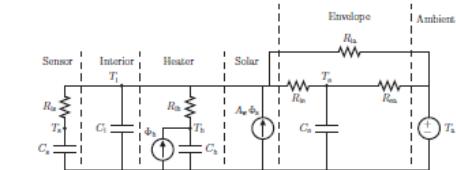
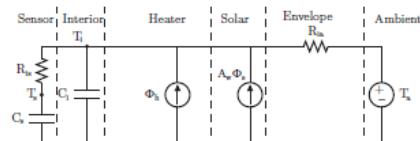
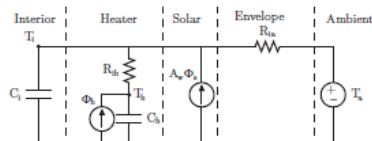
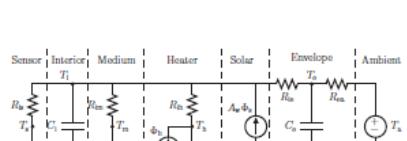
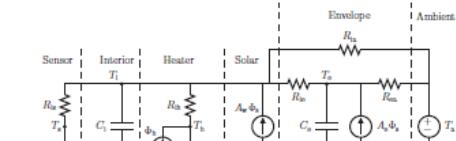
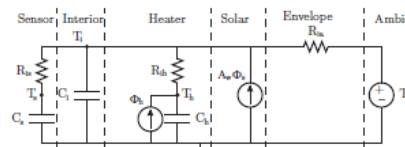
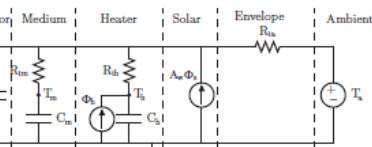
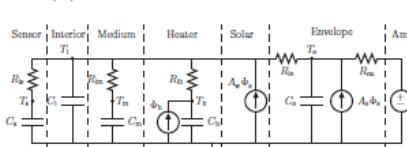
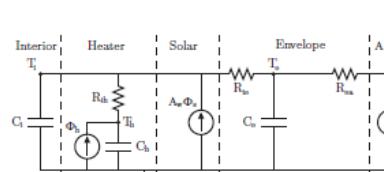
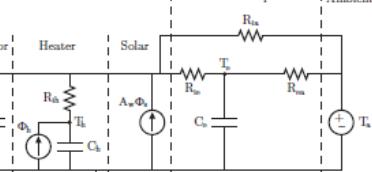
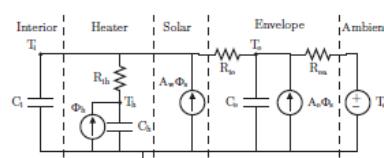
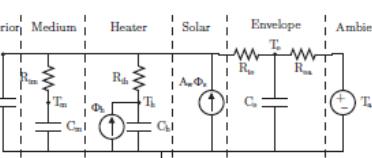




$$\text{AIC} = r^2(\hat{\theta}) + 2 k$$

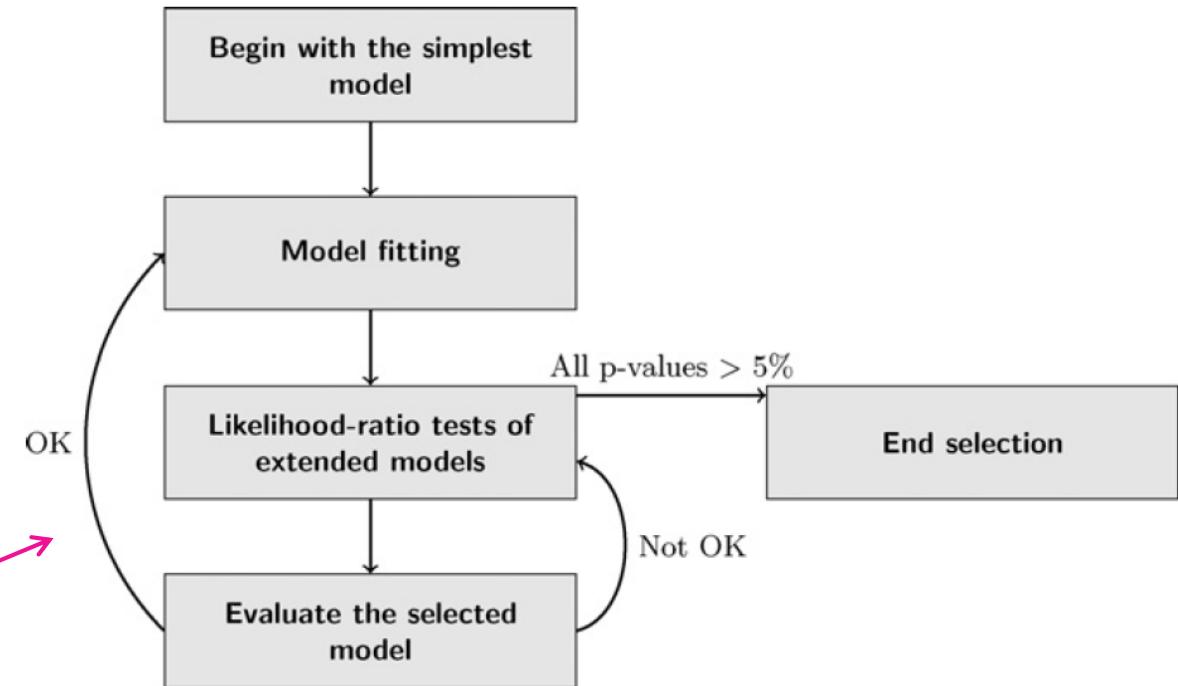
$$\text{BIC} = r^2(\hat{\theta}) + \ln(n) k$$

Model	Parameters	$r^2(\hat{\theta})$	AIC	BIC
1R1C	3	450.54	456.54	471.29
3R2C	6	375.25	387.25	416.74
4R3C	9	231.24	249.25	293.49
6R4C	12	205.13	229.12	288.13

(a) RC-network network of *TiTe*.(b) RC-network network of *TiTm*.(k) RC-network network of *TiTeThTs*.(l) RC-network network of *TiTeThTsRia*.(c) RC-network network of *TiTs*.(d) RC-network network of *TiTh*.(m) RC-network network of *TiTmTeThTs*.(n) RC-network network of *TiTmTeThTsAe*.(e) RC-network network of *TiThTs*.(f) RC-network network of *TiTmTh*.(o) RC-network network of *TiTeThTsAe*.(g) RC-network network of *TiTeTh*.(h) RC-network network of *TiTeThRia*.(i) RC-network network of *TiTeThAe*.(j) RC-network network of *TiTmTeTh*.

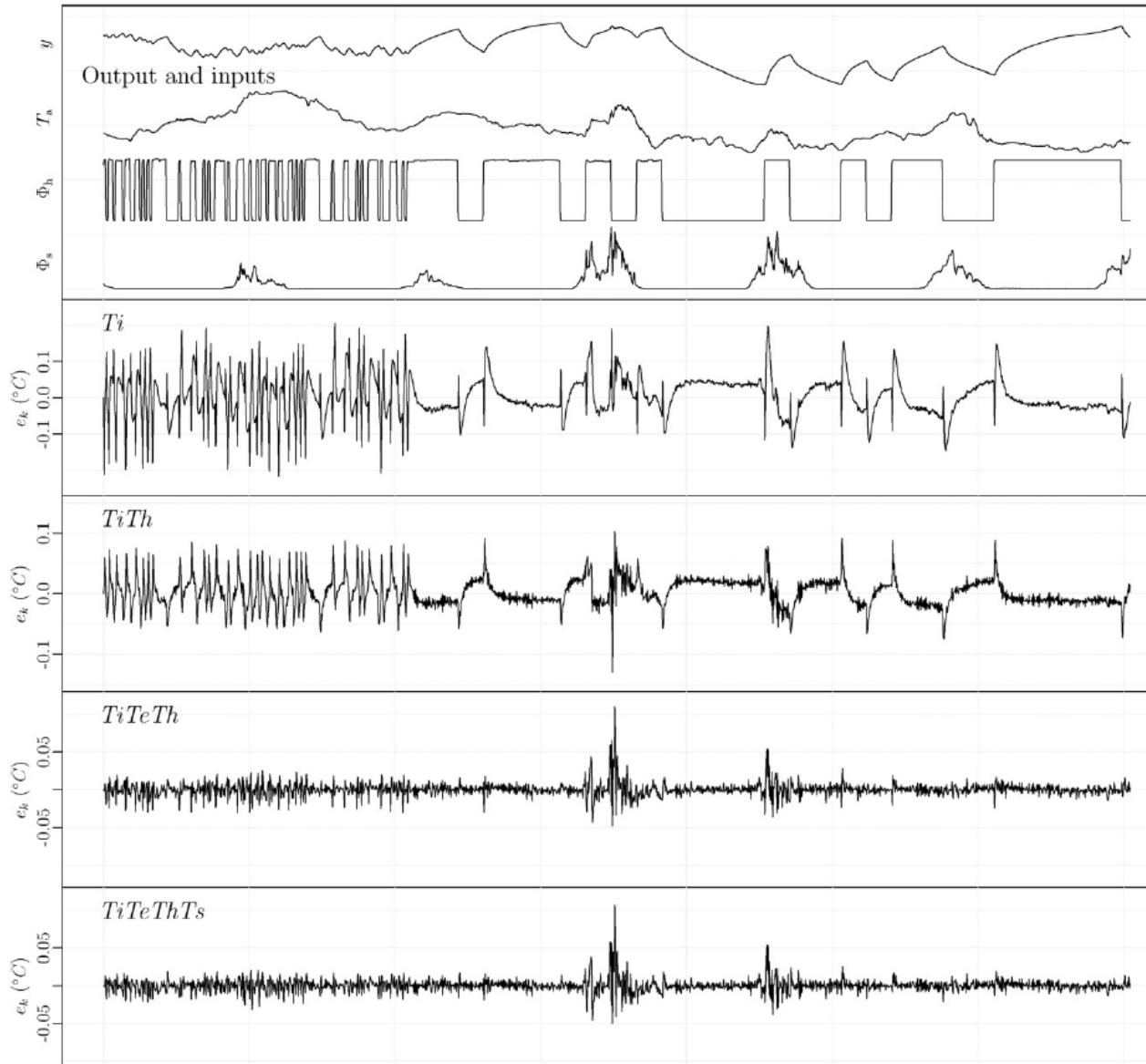
Bacher, P., & Madsen, H. (2011). Identifying suitable models for the heat dynamics of buildings. *Energy and Buildings*, 43(7), 1511-1522.

Iteration	Models			
Start	Ti			
$l(\theta; \mathcal{Y}_N)$	2482.6			
m	6			
1	$TiT\epsilon$ 3628.0 10	$TiTm$ 3639.4 10	$TiTs$ 3884.4 10	$TiT\theta$ 3911.1 10
2	$TiT\theta Ts$ 4017.0 14	$TiTmT\theta$ 5513.1 14	$TiT\epsilon T\theta$ 5517.1 14	
3	$TiT\epsilon T\theta Ria$ 5517.3 15	$TiT\epsilon T\theta Ae$ 5520.5 15	$TiTmT\epsilon T\theta$ 5534.5 18	$TiT\epsilon T\theta Ts$ 5612.4 18
4	$TiT\epsilon T\theta Ts Ria$ 5612.5 19	$TiTmT\epsilon T\theta Ts$ 5612.9 22	$TiT\epsilon T\theta Ts Ae$ 5614.6 19	
5	$TiTmT\epsilon T\theta Ts Ae$ 5614.6 23	$TiT\epsilon T\theta Ts Ae Ria$ 5614.7 20		



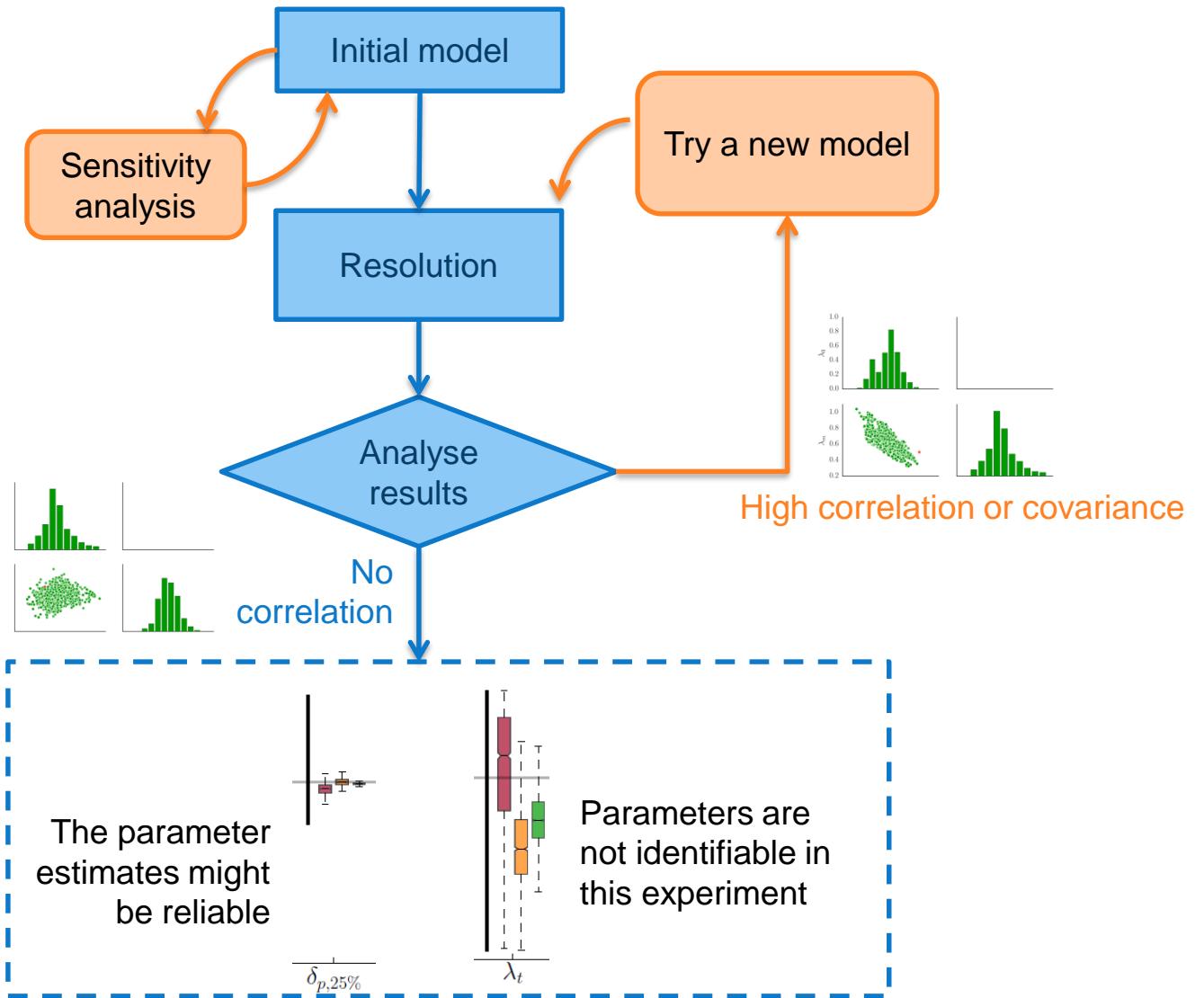
Does increasing model complexity bring me a noticeably better likelihood?

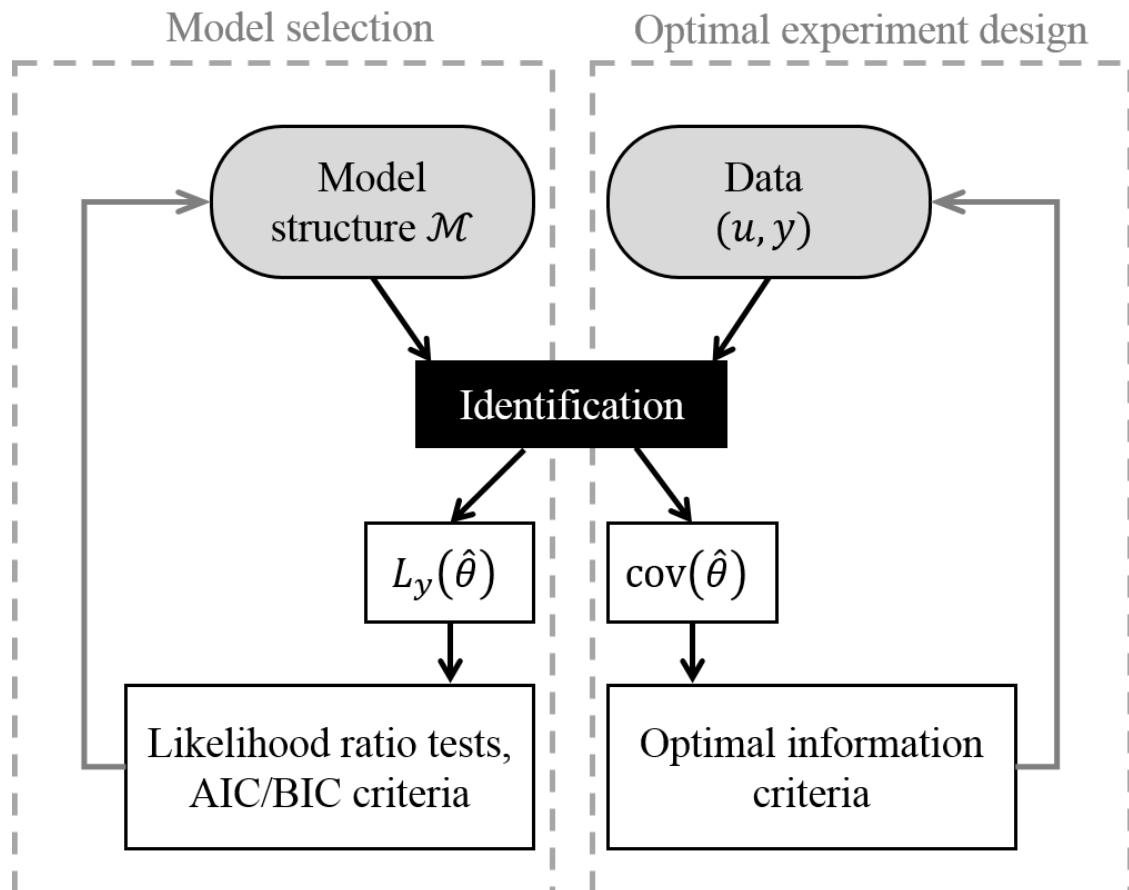
Bacher, P., & Madsen, H. (2011). Identifying suitable models for the heat dynamics of buildings. *Energy and Buildings*, 43(7), 1511-1522.



Bacher, P., & Madsen, H. (2011). Identifying suitable models for the heat dynamics of buildings. *Energy and Buildings*, 43(7), 1511-1522.

Output-based selection or parameter-based selection?





Optimal experiment design

$$\text{cov} \left(\hat{\theta}_{ML} \right) = E \left[\left(\hat{\theta}_{ML} - \theta^* \right) \left(\hat{\theta}_{ML} - \theta^* \right)^T \right] \geq \mathbf{F}(\hat{\theta}_{ML})^{-1}$$

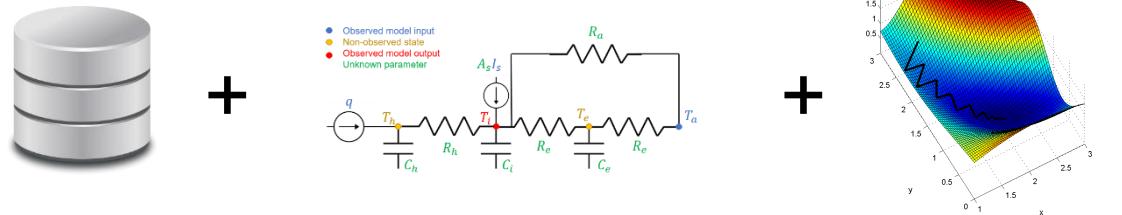
$$\mathbf{F}(\theta) = E \left[\left(\frac{\partial \ln L_y(\theta)}{\partial \theta} \right)^T \left(\frac{\partial \ln L_y(\theta)}{\partial \theta} \right) \right]$$

➤ Optimality criteria $\Psi = \det(\mathbf{F})$

Berger, J., Dutykh, D., & Mendes, N. (2017). On the optimal experiment design for heat and moisture parameter estimation. *Experimental Thermal and Fluid Science*, 81, 109-122.

Summary

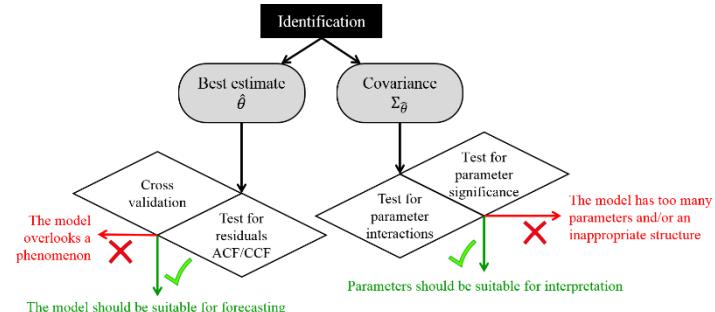
1. The model calibration procedure



$$= \hat{\theta} \\ \text{cov}(\hat{\theta})$$

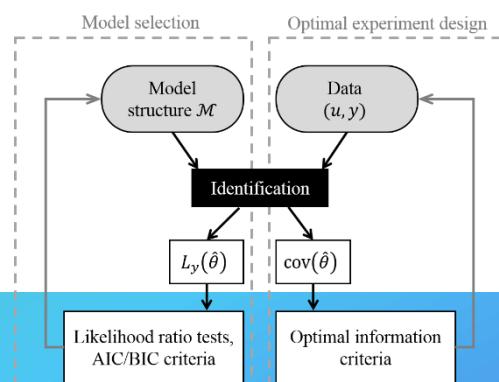
2. The validation of results

$$\hat{\theta} \\ \text{cov}(\hat{\theta})$$



- Identifiability analysis
- Residual analysis
- Prediction error

3. Model selection and optimal experiment design

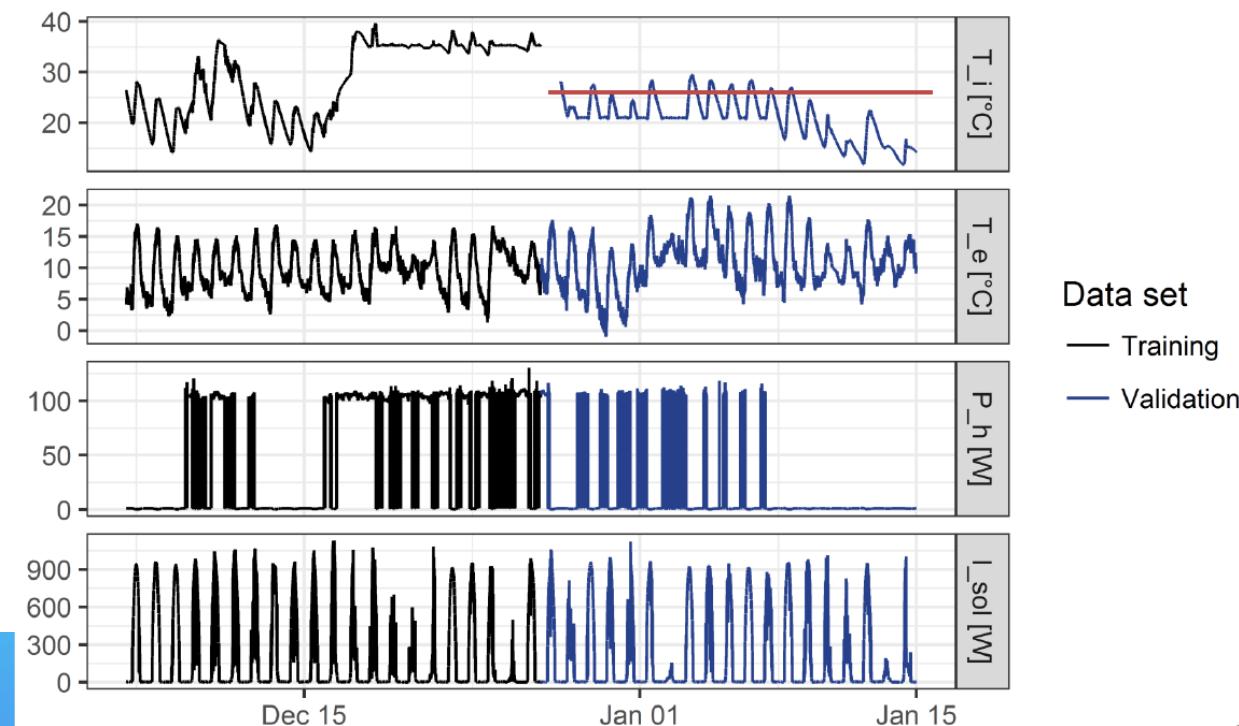
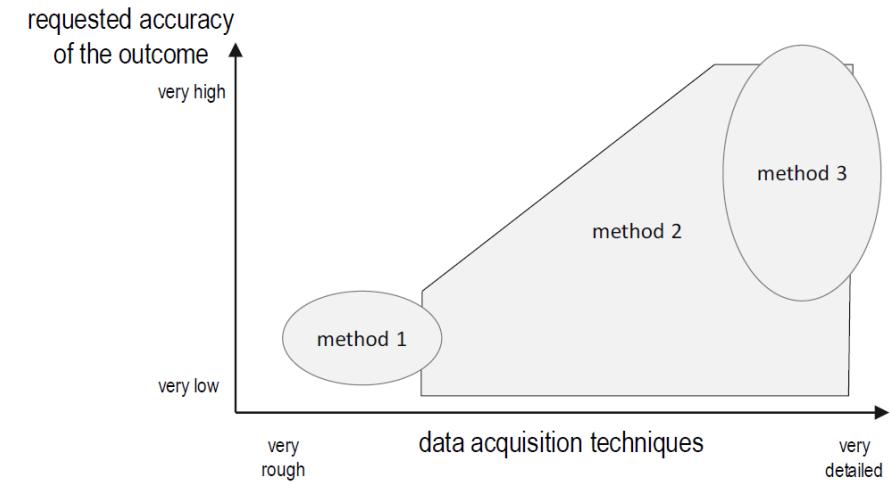


- Prediction error method
- Information criteria
- Likelihood ratio tests



IEA EBC Annex 71

Building Energy Performance Assessment Based on In-situ Measurements





Advanced Autumn School
Thermal Measurements
&
Inverse Techniques
- 7th Edition -

Sept 29th – Oct. 04th, 2019
Ile de Porquerolles
Hyères, France



Registration Fees[†]:

PhD Student _____ 450 €
 CNRS employee _____ free*
 Academic _____ 840 €
 Other _____ 1200 €

[†]The price includes accommodation, meals, proceedings, etc.

* to be confirmed (a specific request to CNRS for fee exemption is under way)

If you are considering attending the school, you are requested to follow the registration procedure explained on the web site, from October 2018 onwards.

Contact: Fabrice Rigollet
 Tel: (33)491106885; Fax: (33)491106969
 fabrice.rigollet@univ-amu.fr
<http://iusti.cnrs.fr/metti7>



After final registration, participants will be asked to complete the travel schedule and tutorial registration form. All the forms, travel details, registration and tutorial selection can be downloaded from the school web-site.

• Venue

The school will be held in the 'IGESA centre' on the beautiful island Porquerolles, near Hyères (15min of boat from La Tour Fondue, at the end of Giens peninsula) in the south-east of France (Provence Alpes Côte d'Azur region).

• Accommodation

Double and single room accommodations as well as meals are provided within the IGESA centre.

• Access : to reach the Tour Fondue (boat departure)

By plane: <http://www.toulon-hyeres.aeroport.fr/> then bus N°63 to Arromanches and N°67 to La Tour Fondue.

By train: several daily connections (from Paris, Marseille, etc.) to Hyères station then Bus N° 67 to La Tour Fondue.

By bus: From Hyères : Bus N° 67 to La Tour Fondue.
<https://www.reseaumistral.com/>

By road: From Hyères follow Presqu'île de Giens, Tour Fondue, 12km via the villages of La Capte, La Bergerie. Several car parks at La Tour Fondue.

First announcement



Metti⁷

Advanced Autumn School

Thermal Measurements
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- 7th Edition -

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celliern	fix git url	2 days ago
rouchier	First of two workshops	6 hours ago
screencasts	refactor the screencasts folders	7 days ago
.gitignore	add data for ML and update gitignore	6 days ago
README.md	fix error in env creation	a day ago
environment.yml	add simon requirements	23 hours ago

README.md

SIMUREX 2018 - Workshops Material



Thank you

Rouchier S (2018) Solving inverse problems in building physics: An overview of guidelines for a careful and optimal use of data, *Energy and Buildings*, vol. 166, p. 178-195

Rouchier S, Rabouille M, Oberlé P (2018) Calibration of simplified building energy models for parameter estimation and forecasting: stochastic versus deterministic modelling, *Building and Environment*, vol. 134, p.181-190

Rouchier S, Jiménez MJ, Castaño S (2018) Sequential Monte Carlo for on-line parameter estimation of a lumped building energy model, *Energy and Buildings* (under publication)