Getting Started

The goal of this assignment is to develop a method to predict the electricity load demand of 3 individual users. For each user, we are given following 2 datasets which cover 1 calendar year:

- · Energy usage history (in kW) with 30-minute or 1-minute interval
- Weather history with 1-hour interval

Our objective is to create models that predict the future electricity consumption of these customers and measure the accuracy of your predictions by the Mean Absolute Error.

First and foremost, lets import the libraries and & datasets.

```
In [1]: import pandas as pd
        import numpy as np
        import datetime
        from datetime import timedelta
        from IPython.core.display import display
        from sklearn.linear model import LinearRegression
        from sklearn.metrics import mean absolute error
        from statsmodels.tsa.arima_model import ARIMA
        import matplotlib.pyplot as plt
        import seaborn as sns
        from sklearn.ensemble import RandomForestRegressor
        from sklearn.tree import DecisionTreeRegressor
        from sklearn.model selection import ShuffleSplit
        from sklearn import preprocessing
        # Loading the data from csv files
        energyB = pd.read csv('./data/HomeB-meter1 2014.csv')
        energyC = pd.read csv('./data/HomeC-meter1 2016.csv')
        energyF = pd.read csv('./data/HomeF-meter3 2016.csv')
        weatherB = pd.read csv('./data/homeB2014.csv')
        weatherC = pd.read_csv('./data/homeC2016.csv')
        weatherF = pd.read csv('./data/homeF2016.csv')
```

Data Exploration

In [2]: display(weatherB.head())
display(energyB)

	temperature	icon	humidity	visibility	summary	apparentTemperature	pressure	windSpeed
0	34.98	partly- cloudy- night	0.64	10.00	Partly Cloudy	28.62	1017.69	7.75
1	16.49	clear- night	0.62	10.00	Clear	16.49	1022.76	2.71
2	14.63	clear- night	0.68	10.00	Clear	6.87	1022.32	4.84
3	13.31	clear- night	0.71	10.00	Clear	6.49	1021.64	4.00
4	13.57	clear- night	0.71	9.93	Clear	7.29	1020.73	3.67

	Date & Time	use [kW]	gen [kW]	Grid [kW]	AC [kW]	Furnace [kW]	Cellar Lights [kW]	Washer [kW]	First Floor lights [kW]	Uti Ba Ba
0	2014- 01-01 00:00:00	0.304439	0.0	0.304439	0.000058	0.009531	0.005336	0.000126	0.011175	0.
1	2014- 01-01 00:30:00	0.656771	0.0	0.656771	0.001534	0.364338	0.005522	0.000043	0.003514	0.
2	2014- 01-01 01:00:00	0.612895	0.0	0.612895	0.001847	0.417989	0.005504	0.000044	0.003528	0.
3	2014- 01-01 01:30:00	0.683979	0.0	0.683979	0.001744	0.410653	0.005556	0.000059	0.003499	0.
4	2014- 01-01 02:00:00	0.197809	0.0	0.197809	0.000030	0.017152	0.005302	0.000119	0.003694	0.
17515	2014- 12-31 21:30:00	1.560890	0.0	1.560890	0.003226	0.392996	0.006342	0.000872	0.030453	0.
17516	2014- 12-31 22:00:00	0.958447	0.0	0.958447	0.000827	0.027369	0.006326	0.000811	0.030391	0.
17517	2014- 12-31 22:30:00	0.834462	0.0	0.834462	0.001438	0.170561	0.020708	0.000636	0.012631	0.

	Date & Time	use [kW]	gen [kW]	Grid [kW]	AC [kW]	Furnace [kW]	Cellar Lights [kW]	Washer [kW]	Floor	Uti Ba: Ba
17518	2014- 12-31 23:00:00	0.543863	0.0	0.543863	0.001164	0.153533	0.008423	0.000553	0.003832	0.
17519	2014- 12-31 23:30:00	0.414441	0.0	0.414441	0.000276	0.009223	0.006619	0.000526	0.003818	0.

17520 rows × 18 columns

In [3]: energyB.describe()

Out[3]:

	use [kW]	gen [kW]	Grid [kW]	AC [kW]	Furnace [kW]	Cellar Lights [kW]	Washer [kW
count	17520.000000	17520.0	17520.000000	17520.000000	17520.000000	17520.000000	17520.00000
mean	0.662905	0.0	0.662905	0.088999	0.085888	0.011036	0.00306
std	0.678399	0.0	0.678399	0.438887	0.129054	0.013123	0.02044
min	0.011083	0.0	0.011083	0.000000	0.000117	0.000083	0.00000
25%	0.314125	0.0	0.314125	0.000030	0.009340	0.005414	0.00009
50%	0.468725	0.0	0.468725	0.000069	0.009704	0.005881	0.00021
75%	0.700617	0.0	0.700617	0.000707	0.143531	0.007042	0.00033
max	6.833205	0.0	6.833205	3.687768	0.437212	0.146692	0.81916

In [4]: weatherB.describe()

Out[4]:

	temperature	humidity	visibility	apparentTemperature	pressure	windSpeed	cla
	temperature	Hammarty	Visibility	apparentiemperature	pressure	Williaopeea	
count	8760.000000	8760.000000	8760.000000	8760.000000	8760.000000	8760.000000	729
mean	48.062076	0.682888	9.025791	45.289160	1016.450749	6.534568	
std	19.694743	0.188763	1.859263	22.860668	7.903670	3.884500	
min	-10.070000	0.140000	0.320000	-18.280000	979.980000	0.030000	
25%	33.165000	0.530000	9.040000	27.967500	1011.530000	3.630000	
50%	49.220000	0.710000	9.970000	47.360000	1016.430000	5.850000	
75%	63.832500	0.860000	10.000000	63.832500	1021.310000	8.692500	
max	89.460000	0.960000	10.000000	97.520000	1042.400000	24.750000	

We picked up House B data to analyse it further. The weather data set has different columns

specifiying the parameters and their corresponding values.

We are particularly interested in the count.

For house B we have **8760 data points** on weather which correspond to hourly data for a year. **(365 days * 24)**. While, for energy usage, we have 17520 data points which correspond to bihourly data points for the year. **(365 days * 24 hours * 2 (half hour)**.

We need to normalise the data to bring it in the same order and we shall address these in the next section.

In [5]: energyC.tail()

Out[5]:

	Date & Time	use [kW]	gen [kW]	House overall [kW]	Dishwasher [kW]	Furnace 1 [kW]	Furnace 2 [kW]	Home office [kW]	Fridge [kW
503905	2016- 12-15 22:25:00	1.601233	0.003183	1.601233	0.000050	0.085267	0.642417	0.041783	0.005267
503906	2016- 12-15 22:26:00	1.599333	0.003233	1.599333	0.000050	0.104017	0.625033	0.041750	0.00523(
503907	2016- 12-15 22:27:00	1.924267	0.003217	1.924267	0.000033	0.422383	0.637733	0.042033	0.00498(
503908	2016- 12-15 22:28:00	1.978200	0.003217	1.978200	0.000050	0.495667	0.620367	0.042100	0.00533(
503909	2016- 12-15 22:29:00	1.990950	0.003233	1.990950	0.000050	0.494700	0.634133	0.042100	0.004917

In [6]: energyF.tail()

Out[6]:

	Date & Time	Usage [kW]	Generation [kW]	Net_Meter [kW]	Volt [kW]	Garage_E [kW]	Garage_W [kW]	Phase_A [kW]	Phas [
503920	2016- 12-15 22:40:00	0.643783	0.009100	0.652883	0.002200	0.000000	0.000350	0.490050	0.153
503921	2016- 12-15 22:41:00	1.135383	0.009117	1.144500	0.002200	0.000000	0.000350	0.492050	0.643
503922	2016- 12-15 22:42:00	1.395117	0.008150	1.403267	0.002200	0.000017	0.000350	0.427983	0.967
503923	2016- 12-15 22:43:00	0.624050	0.007933	0.631983	0.002200	0.000000	0.000367	0.474950	0.149
503924	2016- 12-15 22:44:00	0.597250	0.006600	0.603850	0.002167	0.000000	0.000350	0.454467	0.142

For House B we have energy usage data till 31st December, where as for House C & F, we have data points only till 15th Dec. Hence, as per assignment sepcification, as we are using data till 30th November as training set for House B and till 15th Nov for House C and F. This gives us effectively roughly 30days datapoints for testing dataset for the predictions.

Data Preprocessing

Before data can be used as input for machine learning algorithms, it often must be cleaned, formatted, and restructured — this is typically known as **preprocessing**. There are some qualities about certain features that must be adjusted before we go ahead. This preprocessing can help tremendously with the outcome and predictive power of nearly all learning algorithms.

For the purposes of this project, the following preprocessing steps have been made to the dataset:

1. The column 'Date & Time' needs to be converted to datetime data type. This would help in operations over the data.

```
In [7]: # Convert to Date Time Format
energyB['Date & Time'] = pd.to_datetime(energyB['Date & Time'])
energyC['Date & Time'] = pd.to_datetime(energyC['Date & Time'])
energyF['Date & Time'] = pd.to_datetime(energyF['Date & Time'])
```

2. We need to change the column name of energyF data frame from 'Usage [kW]' to 'use [kW]' for consistency across different datasets. This would help in accessing the datasets in uniform manner for referring the columns.

```
In [8]: # Changing column name
energyF = energyF.rename(columns={'Usage [kW]': 'use [kW]'})
```

3. Cardinality of Datasets

As observed above, we need to bring the features and target datasets to same order so as to map them. Lets check the shape of the data.

```
In [9]: print("Shape of Data for House B (Energy Usage):", energyB.shape)
    print("Shape of Data for House B (Weather):", weatherB.shape)
    print("Shape of Data for House C (Energy Usage):", energyC.shape)
    print("Shape of Data for House C (Weather):", weatherC.shape)
    print("Shape of Data for House F (Energy Usage):", energyF.shape)
    print("Shape of Data for House F (Weather):", weatherF.shape)

Shape of Data for House B (Energy Usage): (17520, 18)
    Shape of Data for House B (Weather): (8760, 14)
    Shape of Data for House C (Energy Usage): (503910, 19)
    Shape of Data for House F (Energy Usage): (503925, 10)
    Shape of Data for House F (Energy Usage): (503925, 10)
    Shape of Data for House F (Weather): (8760, 14)
```

Hence we see that the weather data available is hourly data, (i.e. number of rows = 365 * 24) but the

energy data is bihourly for House C and Minute Level for House C & F.

Preparing Hourly and Daily timeline datasets

The count of the above datasets show. We need to convert the number of rows in Weather data corresponds to number of hours in a year (365*24 = 8760).

Hourly

To prepare Hously data on energy usage, we need to merge the bihourly (House B)or minute level (House C & F) datapoints.

Daily

To convert to daily data, we round the dates to their corresponding days and then group by on date.

For **Energy usage data**, we take the **sum** of each cell values, since energy usage for hour would be sum of usages of every minute in that hour.

For weather data values, we take the median on group by instead of mean, because it isn't influenced by extremely large values or outliers. With these basis we group the data and prepare the features and target datasets.

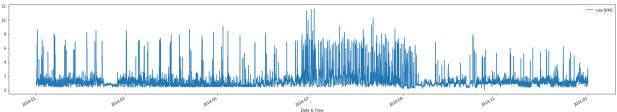
```
In [12]: def getDateTime(inputYear, df):
             currenttime = datetime.datetime(inputYear, 1, 1, 0, 0, 0)
             datearr = []
             for index, row in df.iterrows():
                 datearr.append(currenttime)
                 #add delta of one hour to each iteration
                 currenttime = currenttime + timedelta(hours=1)
             return datearr
         weatherB['Date & Time'] = getDateTime(2014, weatherB)
         weatherC['Date & Time'] = getDateTime(2016, weatherC)
         weatherF['Date & Time'] = getDateTime(2016, weatherF)
         weather_hourly_B = weatherB.copy()
         weather hourly C = weatherC.copy()
         weather_hourly_F = weatherF.copy()
         weatherB['Date & Time'] = weatherB["Date & Time"].dt.floor('D')
         weatherC['Date & Time'] = weatherC["Date & Time"].dt.floor('D')
         weatherF['Date & Time'] = weatherF["Date & Time"].dt.floor('D')
         weather daily B = weatherB.groupby('Date & Time').median().reset index()
         weather_daily_C = weatherC.groupby('Date & Time').median().reset_index()
         weather_daily_F = weatherF.groupby('Date & Time').median().reset_index()
In [13]: weatherData=[weather hourly B, weather hourly C, weather hourly F, weather
         energyData = [energy hourly B, energy hourly C, energy hourly F, energy dai
         tag = ['House B (Hourly)', 'House C (Hourly)', 'House F (Hourly)', 'House B (D
         models=[]
         maeBHourly=[]
         maeCHourly=[]
         maeFHourly=[]
         maeBDaily=[]
         maeCDaily=[]
         maeFDaily=[]
         aggregate=[maeBHourly,maeCHourly,maeFHourly,maeBDaily,maeCDaily,maeFDaily]
```

Data Visualisation

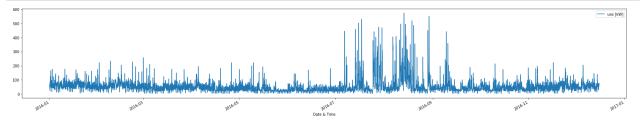
Let's visualise the different aggregates of the energy data and see what insights we can get from it.

Hourly Plots

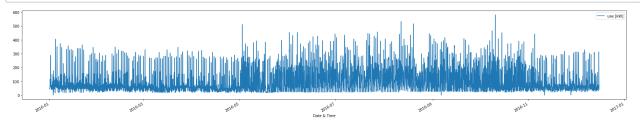
In [14]: # Plot graphs for both the diagrams
 energy_hourly_B.plot(kind='line', x='Date & Time', y='use [kW]', figsize=(3
 plt.show()



In [15]: energy_hourly_C.plot(kind='line', x='Date & Time', y='use [kW]', figsize=(3
plt.show()

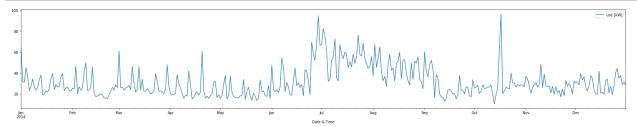


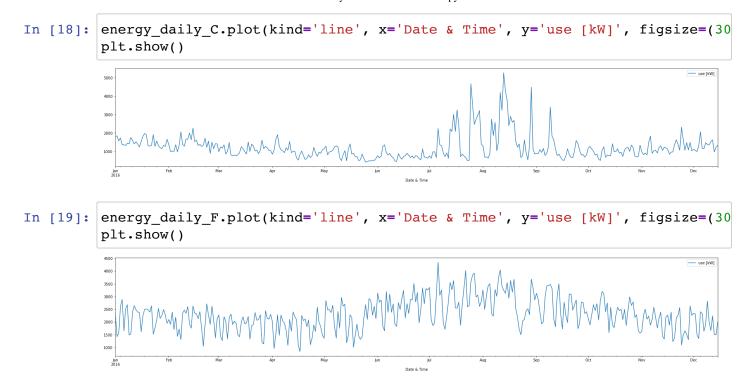
In [16]: energy_hourly_F.plot(kind='line', x='Date & Time', y='use [kW]', figsize=(3
 plt.show()



Daily Plots

In [17]: energy_daily_B.plot(kind='line', x='Date & Time', y='use [kW]', figsize=(30
plt.show()

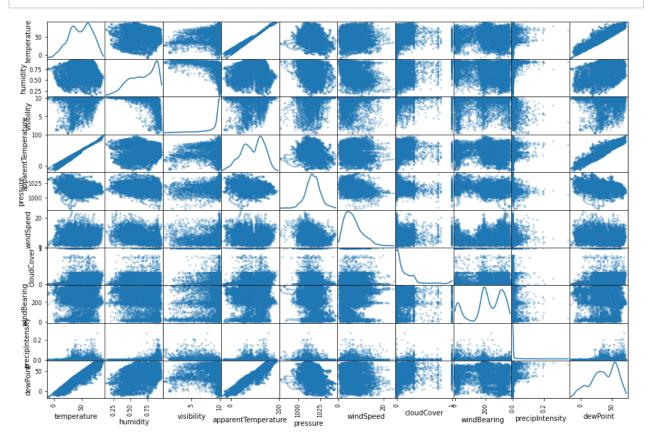




From the above visualisations we can clearly see, as for House B & C , we observe significant spike during the late summer months. This might me due to excessive usage of cooling appliances. House F on the other hand has high energy usage (High avg mean) all the year round. Probably House F would be a data of a bigger house or public place or any kind of hotels.

Visualizing Feature Distributions

To get a better understanding of the dataset, we can construct a scatter matrix of each numerical features present in the weather dataset. If we believe that any feature is correlated with another features, it might be relevant for identifying the energy demand and the scatter matrix might show a correlation between that feature and another feature in the dataset.



From the above diagram, from the data points in the scatter plot we can clearly see that **Temperature, Apparent Temperature and Dew point** are the most tightly clustered along an imaginary line, hence they have some positive correlation with each other. To further accentuate out observation, lets compute pairwise correlation of columns and plot it on heat map.

```
In [21]: feature_corr = data.corr()
    fig, ax = plt.subplots(figsize=(20,12))
    sns.heatmap(feature_corr, annot=True, linewidths=.5)
    plt.show()
```



The high correlation values of **Temperature**, **Apparent Temperature** and **Dew point** shows that they are closely amongst themselves. Hence as part of training & prediction, we can use amongst these to train and test models on the dataset. Since apparent temperature has a close synergy with Temperature feture, we shall use **temperature and dewPoint** to train our models.

```
In [22]: linkedFeatures = ['temperature', 'dewPoint']
```

Now lets try and create models to predict the future electricity consumption of these houses on hourly and daily data points.

Training & Prediction

Now that our data-preprocessing is done, we will use the datasets to train models, predict the energy usage and calculate the accuracy in terms of Mean Absolute Error.

We are using techniques like **Naive Method, Linear Regression, Decision tree Regression, Random Forest and ARIMA Model** to produce forecasts. For parameter tuning, I am using **Grid Search** Method to tune the hyperparameters.

As per the requirement specification, I am splitting the data set into two parts based on the date. I am using Jan to Nov data as the training set and Dec datapoints to test and calculate the MAE.

Naive method is an estimating technique in which the last period's actual values are used to predict the future forecast, without adjusting them or attempting to establish causal factors. It is here used here as a baseline to compare forecasts generated by the better (sophisticated) techniques.

As one can see below, we are preparing test and train dataset based on split on date. For House B, we use training data from 1st Jan to 2014-12-01 00:00:00. For House C & F, We use training data from 1st Jan to "2016-11-15 00:00:00", since this would gave 30days data to test in both the cases. Since we want to compare amongst similar data, we are storing the split points and using the same splits to test other algorithms so that we can compare them with Naive method.

```
In [23]: # NAIVE Method Prediction
def naiveMethodPredictor(dataset, split):
    train_Y = dataset[:split]
    test_Y = dataset[split:]
    count = len(test_Y)
    predict_Y = pd.DataFrame(np.asarray(train_Y)[len(train_Y) - 1][0], inde
    mae = mean_absolute_error(test_Y, predict_Y)
    return mae
```

```
In [24]: models.append("Naive Method")
         splitHB = len(energy hourly B.loc[energy hourly B['Date & Time'] <= '2014-1
         maeVal = naiveMethodPredictor(energy_hourly_B[['use [kW]']], splitHB)
         maeBHourly.append(maeVal)
         print("The Mean Absolute Error of Naive method for Hourly points on House B
         splitHC = len(energy hourly C.loc[energy hourly C['Date & Time'] <= '2016-1
         maeVal = naiveMethodPredictor(energy_hourly_C[['use [kW]']], splitHC)
         maeCHourly.append(maeVal)
         print("The Mean Absolute Error of Naive method for Hourly points on House C
         splitHF = len(energy hourly F.loc[energy hourly F['Date & Time'] <= '2016-1
         maeVal = naiveMethodPredictor(energy hourly F[['use [kW]']], splitHF)
         maeFHourly.append(maeVal)
         print("The Mean Absolute Error of Naive method for Hourly points on House F
         splitDB = len(energy daily B.loc[energy daily B['Date & Time'] <= '2014-12-
         maeVal = naiveMethodPredictor(energy_daily_B[['use [kW]']], splitDB)
         maeBDaily.append(maeVal)
         print("The Mean Absolute Error of Naive method for Daily points on House B
         splitDC = len(energy daily C.loc[energy daily C['Date & Time'] <= '2016-11-
         maeVal = naiveMethodPredictor(energy_daily_C[['use [kW]']], splitDC)
         maeCDaily.append(maeVal)
         print("The Mean Absolute Error of Naive method for Daily points on House C
         splitDF = len(energy daily F.loc[energy daily F['Date & Time'] <= '2016-11-
         maeVal = naiveMethodPredictor(energy daily F[['use [kW]']], splitDF)
         maeFDaily.append(maeVal)
         print("The Mean Absolute Error of Naive method for Daily points on House F
```

```
The Mean Absolute Error of Naive method for Hourly points on House B is:
0.4795294990740242
The Mean Absolute Error of Naive method for Hourly points on House C is:
25.24953158025876
The Mean Absolute Error of Naive method for Hourly points on House F is:
47.94122041828032
The Mean Absolute Error of Naive method for Daily points on House B is:
6.231544518466666
The Mean Absolute Error of Naive method for Daily points on House C is:
252.46967000100022
The Mean Absolute Error of Naive method for Daily points on House F is:
440.9711255574666
```

```
In [25]: splitPoints=[]
    splitPoints.append(splitHB)
    splitPoints.append(splitHC)
    splitPoints.append(splitHF)
    splitPoints.append(splitDB)
    splitPoints.append(splitDC)
    splitPoints.append(splitDF)
```

In an attempt to compare apples to apples, we are memoizing the split points and use the same to test and train different models.

```
In [26]: from matplotlib.pyplot import figure
    figure(num=None, figsize=(10, 30), dpi=200, facecolor='w', edgecolor='k')

def plotvalues(x, y1, y2, house, model1, model2, interval):
    plt.title('Time Series plot at: ' + house + " " + interval)
    plt.xlabel('Date & Time')
    plt.ylabel('Use [kWh]')
    plt.plot(x, y1, 'b', label=model1)
    plt.plot(x, y2, 'r', label=model2)
    plt.legend(loc='upper left')
    plt.show()
```

<Figure size 2000x6000 with 0 Axes>

Linear Regression

Linear regression attempts to model the relationship between two variables by fitting a linear equation to observed data. One variable is considered to be an explanatory variable, and the other is considered to be a dependent variable. We are using the the features which we obtained from feature distribution. I am using the split points I extracted above to prepare training and testing datasets.

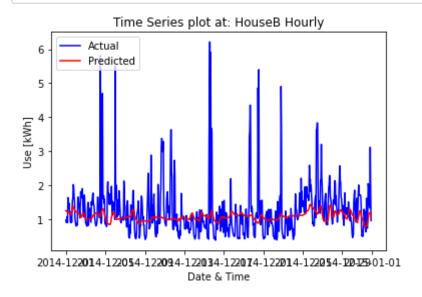
For training features, I am using the temperature and dewpoint for training and predict energy usages based on it. Then I have plots of graphs for the actual energy usage values vs the predicted values.

Normalising the features

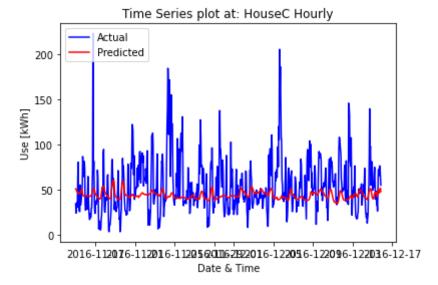
Since we will be using the features like Temperature and Dew Point, the values of these features are in different magnitude. For example for House B weather data, as seen above, (temperature has max value of 89 and min value of -10) and dew point varies from (-15 to 72). Hence we are normalising the features dataset to bring them into same order.

In [27]: # Train Linear Regression model and predict def LinearRegressionModel(features, target, split, house, interval): df = features[linkedFeatures].reset_index(drop=True) min_max_scaler = preprocessing.MinMaxScaler() scaled = min_max_scaler.fit_transform(df.values) scaled = pd.DataFrame(scaled, columns=df.columns, index=df.index) xtrain = scaled[:split].reset index(drop=True) ytrain = target[:split][['use [kW]']].reset_index(drop=True) ytest = target[split:][['use [kW]']].reset_index(drop=True) xtest = scaled[split : (split + len(ytest))].reset_index(drop=True) linear_regressor = LinearRegression() model = linear regressor.fit(xtrain, ytrain) ypredict = linear_regressor.predict(xtest) mae = mean_absolute_error(ytest, ypredict) plotvalues(features[split : (split + len(ytest))][["Date & Time"]], yte return mae

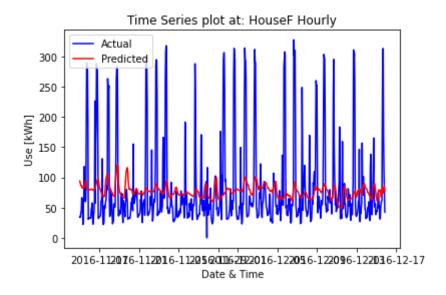
```
In [28]: models.append("Linear Regression")
         maeVal = LinearRegressionModel(weather hourly B, energy hourly B, splitHB,
         maeBHourly.append(maeVal)
         print("The Mean Absolute Error for Linear Regression for hourly points on H
         maeVal = LinearRegressionModel(weather hourly C, energy hourly C, splitHC,
         maeCHourly.append(maeVal)
         print("The Mean Absolute Error for Linear Regression for hourly points on H
         maeVal = LinearRegressionModel(weather hourly F, energy hourly F, splitHF,
         maeFHourly.append(maeVal)
         print("The Mean Absolute Error for Linear Regression for hourly points on H
         maeVal = LinearRegressionModel(weather daily B, energy daily B, splitDB, "H
         maeBDaily.append(maeVal)
         print("The Mean Absolute Error for Linear Regression for daily points on Ho
         maeVal = LinearRegressionModel(weather_daily_C, energy_daily_C, splitDC, "H
         maeCDaily.append(maeVal)
         print("The Mean Absolute Error for Linear Regression for daily points on Ho
         maeVal = LinearRegressionModel(weather_daily_F, energy_daily_F, splitDF, "H
         maeFDaily.append(maeVal)
         print("The Mean Absolute Error for Linear Regression for daily points on Ho
```



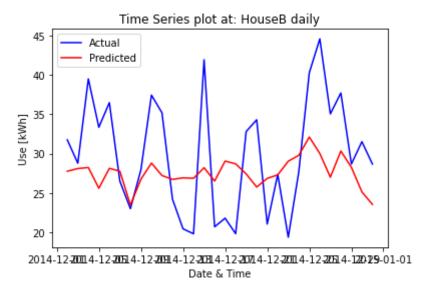
The Mean Absolute Error for Linear Regression for hourly points on House B is 0.4637947126337114



The Mean Absolute Error for Linear Regression for hourly points on House C is 21.191972179063775

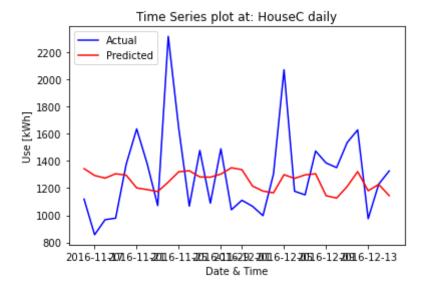


The Mean Absolute Error for Linear Regression for hourly points on House F is 45.50591348229302

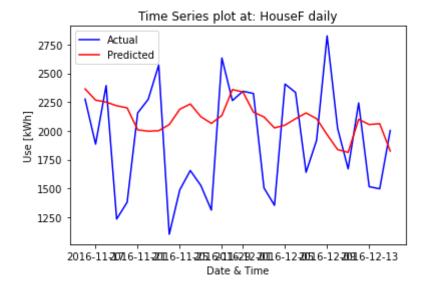


The Mean Absolute Error for Linear Regression for daily points on House B

is 6.157594756866734



The Mean Absolute Error for Linear Regression for daily points on House C is 266.6723313494483



The Mean Absolute Error for Linear Regression for daily points on House F is 431.7812314287284

Decision Tree Regressor

A decision tree is a supervised machine learning model used to predict a target by learning decision rules from features. As the name suggests, we can think of this model as breaking down

our data by making a decision based on asking a series of questions. Initially we split the data based on the split points to prepare training and testing datasets and then we train models to get predicted values. We run it on default parameters in the first attemp. Following that , we try to improve the MAE by hyperparameter tuning using Grid Search as shown below.

```
In [29]: def DecisionTree(features, target, split):
    xtrain = features[:split][linkedFeatures].reset_index(drop=True)
    ytrain = target[:split][['use [kW]']].reset_index(drop=True)
    ytest = target[split:][['use [kW]']].reset_index(drop=True)
    xtest = features[split : (split + len(ytest))][linkedFeatures].reset_in
    regressor = DecisionTreeRegressor(random_state=0)
    model = regressor.fit(xtrain, ytrain.values.ravel())
    mae = mean_absolute_error(ytest, model.predict(xtest))
    return mae
```

Hourly & Daily MAE for Houses B, C, & F

```
In [30]: models.append("Decision Tree (Without Grid Search)")
         maeVal = DecisionTree(weather_hourly_B, energy_hourly_B, splitHB)
         maeBHourly.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for hourly points on
         maeVal = DecisionTree(weather hourly C, energy hourly C, splitHC)
         maeCHourly.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for hourly points on
         maeVal = DecisionTree(weather hourly F, energy hourly F, splitHF)
         maeFHourly.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for hourly points on
         maeVal = DecisionTree(weather_daily_B, energy_daily_B, splitDB)
         maeBDaily.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for daily points on H
         maeVal = DecisionTree(weather_daily_C, energy_daily_C, splitDC)
         maeCDaily.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for daily points on H
         maeVal = DecisionTree(weather_daily_F, energy_daily_F, splitDF)
         maeFDaily.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for daily points on H
```

The Mean Absolute Error for DecisionTree Model for hourly points on House B is 0.6952422633539705

The Mean Absolute Error for DecisionTree Model for hourly points on House C is 31.51969418227089

The Mean Absolute Error for DecisionTree Model for hourly points on House F is 63.34120420022507

The Mean Absolute Error for DecisionTree Model for daily points on House B is 9.442799666933333

The Mean Absolute Error for DecisionTree Model for daily points on House C is 333.6515294442667

The Mean Absolute Error for DecisionTree Model for daily points on House F is 430.68034778346725

Grid Search | Parameter Tuning & Optimising Model Performance

Grid search is an algorithm with which we tune hyperparameters (example max_depth in our case) of our model. The input to grid search is possible values of hyperparamters and possible tuning metric.

The algo tries all possible commbinations of of hyperparameters in a grid and evaluates the performance of each combo with some cross validation set. The output is the hyperparameter combo which produces the best result.

The performance metric is required to assess the which is the best performing hyperparamters to be used in learning algorithm. The grid signifies the exhaustive nature of approach to try out all possible combinations of the hyperparameters.

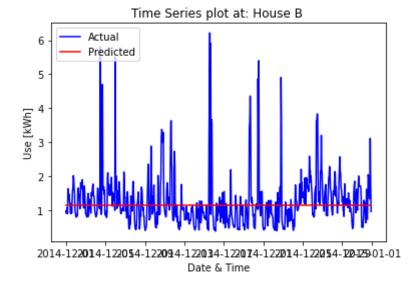
We are using **R2 Score**, to quantify your model's performance. The coefficient of determination for a model is a useful statistic in regression analysis, as it often describes how "good" that model is at making predictions.

```
In [31]: from sklearn.metrics import make_scorer
         from sklearn.model selection import GridSearchCV
         from sklearn.metrics import r2 score
         def performance metric(y true, y predict):
             """ Calculates and returns the performance score between
                 true and predicted values based on the metric chosen."""
             score = r2_score(y_true, y_predict)
             return score
         def fit model(X, y):
             """ Performs grid search over the 'max_depth' parameter for a
                 decision tree regressor trained on the input data [X, y]. """
             regressor = DecisionTreeRegressor()
             params = dict(max depth=[1,2,3,4,5,6,7,8,9,10])
             scoring fnc = make scorer(performance metric)
             grid = GridSearchCV(regressor,params,scoring=scoring_fnc)
             grid = grid.fit(X, y)
             return grid.best_estimator_
         def DecisionTreeModel(features, target, split, house):
             xtrain = features[:split][linkedFeatures].reset index(drop=True)
             ytrain = target[:split][['use [kW]']].reset index(drop=True)
             ytest = target[split:][['use [kW]']].reset index(drop=True)
             xtest = features[split : (split + len(ytest))][linkedFeatures].reset in
             model = fit model(xtrain, ytrain)
             print("Parameter 'max depth' is {} for the optimal model.".format(model
             ypredict = model.predict(xtest)
             plotvalues(features[split : (split + len(ytest))][["Date & Time"]], yte
             mae = mean absolute error(ytest, ypredict)
             return mae
```

Hourly and Daily datapoints

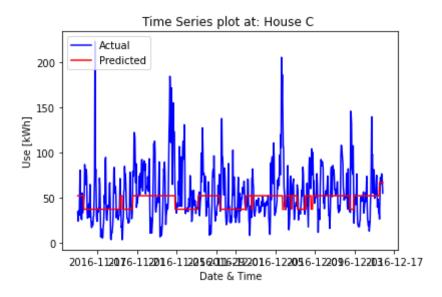
```
In [32]: models.append("Decision Tree (With Grid Search)")
         maeVal = DecisionTreeModel(weather hourly B, energy hourly B, splitHB, "Hou
         maeBHourly.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for hourly points on
         maeVal = DecisionTreeModel(weather hourly C, energy hourly C, splitHC, "Hou
         maeCHourly.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for hourly points on
         maeVal = DecisionTreeModel(weather hourly F, energy hourly F, splitHF, "Hou
         maeFHourly.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for hourly points on
         maeVal = DecisionTreeModel(weather_daily_B, energy_daily_B, splitDB, "House
         maeBDaily.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for daily points on H
         maeVal = DecisionTreeModel(weather_daily_C, energy_daily_C, splitDC, "House
         maeCDaily.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for daily points on H
         maeVal = DecisionTreeModel(weather_daily_F, energy_daily_F, splitDF, "House
         maeFDaily.append(maeVal)
         print("The Mean Absolute Error for DecisionTree Model for daily points on H
```

Parameter 'max_depth' is 2 for the optimal model.



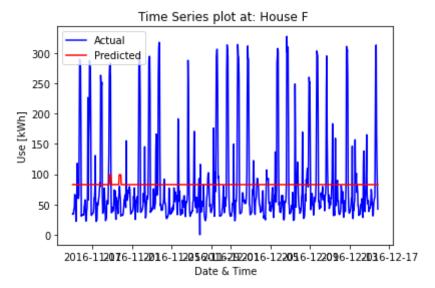
The Mean Absolute Error for DecisionTree Model for hourly points on House B is 0.48084775861604884

Parameter 'max_depth' is 4 for the optimal model.

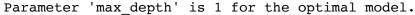


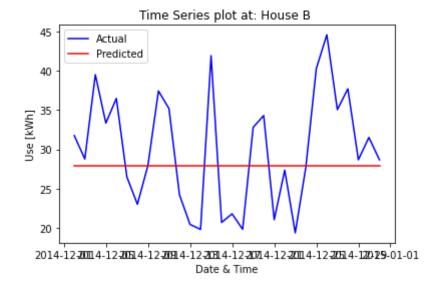
The Mean Absolute Error for DecisionTree Model for hourly points on House C is 21.50087723226878

Parameter 'max_depth' is 2 for the optimal model.



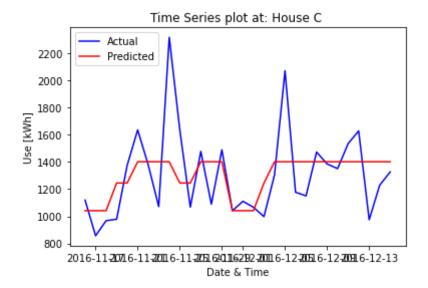
The Mean Absolute Error for DecisionTree Model for hourly points on House F is 50.25079070120949





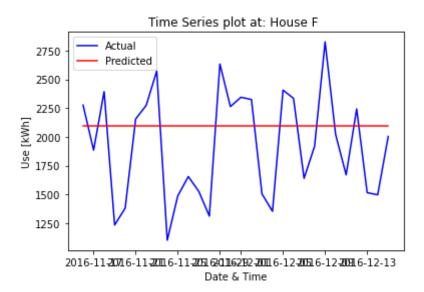
The Mean Absolute Error for DecisionTree Model for daily points on Hous e B is 6.228120276068112

Parameter 'max_depth' is 4 for the optimal model.



The Mean Absolute Error for DecisionTree Model for daily points on House C is 201.46049513978446

Parameter 'max depth' is 1 for the optimal model.



The Mean Absolute Error for DecisionTree Model for daily points on House F is 424.30888697181285

Differences between MAEs:

	Models	House B (Hourly)	House C (Hourly)	House F (Hourly)	House B (Daily)	House C (Daily)	House F (Daily)
2	Decision Tree (Without Grid Search)	0.695242	31.519694	63.341204	9.44280	333.651529	430.680348
3	Decision Tree (With Grid Search)	0.480848	21.500877	50.250791	6.22812	201.460495	424.308887

Hence, its clear quantitatively, by how much **Grid Search parameter Tuning** improves the MAE of the predictions made by different datasets.

Random Forest

Random Forest Regression is a supervised learning algorithm that uses ensemble learning method for regression. As we saw above the benefits of parameter tuning, we take multiple max depth values as input for tuning parameters. Then using the best estimator to calculate the MAE.

```
In [34]:

def RandomForestModel(features, target, split):
    xtrain = features[:split][linkedFeatures].reset_index(drop=True)
    ytrain = target[:split][['use [kW]']].reset_index(drop=True)
    ytest = target[split:][['use [kW]']].reset_index(drop=True)
    xtest = features[split : (split + len(ytest))][linkedFeatures].reset_in

    randomforest = RandomForestRegressor(random_state=3)
    params = dict(max_depth=[1,2,3,4,5,6,7,8,9,10])
    scoring_fnc = make_scorer(performance_metric)
    grid = GridSearchCV(randomforest,params,scoring=scoring_fnc)
    grid = grid.fit(xtrain, ytrain.values.ravel())
    model = grid.best_estimator_
    mae = mean_absolute_error(ytest, model.predict(xtest))
    return mae
```

```
In [35]: models.append("Random Forest")
         maeVal = RandomForestModel(weather_hourly_B, energy_hourly_B, splitHB)
         maeBHourly.append(maeVal)
         print("The Mean Absolute Error for Random Forest for hourly points on House
         maeVal = RandomForestModel(weather hourly C, energy hourly C, splitHC)
         maeCHourly.append(maeVal)
         print("The Mean Absolute Error for Random Forest for hourly points on House
         maeVal = RandomForestModel(weather hourly F, energy hourly F, splitHF)
         maeFHourly.append(maeVal)
         print("The Mean Absolute Error for Random Forest for hourly points on House
         maeVal = RandomForestModel(weather daily B, energy daily B, splitDB)
         maeBDaily.append(maeVal)
         print("The Mean Absolute Error for Random Forest for daily points on House
         maeVal = RandomForestModel(weather daily C, energy daily C, splitDC)
         maeCDaily.append(maeVal)
         print("The Mean Absolute Error for Random Forest for daily points on House
         maeVal = RandomForestModel(weather_daily_F, energy_daily_F, splitDF)
         maeFDaily.append(maeVal)
         print("The Mean Absolute Error for Random Forest for daily points on House
```

The Mean Absolute Error for Random Forest for hourly points on House B is 0.480918561313664

The Mean Absolute Error for Random Forest for hourly points on House C is 21.15884825500904

The Mean Absolute Error for Random Forest for hourly points on House F is 50.39096149110985

The Mean Absolute Error for Random Forest for daily points on House B is 7.6474998072644835

The Mean Absolute Error for Random Forest for daily points on House C is 209.23926077321673

The Mean Absolute Error for Random Forest for daily points on House F is 424.12097549005034

ARIMA

ARIMA, short for 'Auto Regressive Integrated Moving Average' is a class of models that 'explains' a given time series based on its own past values, that is, its own lags and the lagged forecast errors, so that equation can be used to forecast future values.

The parameters of the ARIMA model are defined as follows:

- p: The number of lag observations included in the model, also called the lag order.
- d: The number of times that the raw observations are differenced, also called the degree of differencing.
- q: The size of the moving average window, also called the order of moving average.

We will be iterating over the permissible values of p and d to get the best prediction in terms of minimum MAE.

```
In [36]: def warn(*args, **kwargs):
    pass
import warnings
warnings.warn = warn
```

```
In [37]: def testForParameters(train, test, split):
             ypredicted=[]
             optimalp =0
             optimald = 0
             leasterror = float("inf")
             for p in range(0,10):
                 for d in range(0,2):
                     newmodel = ARIMA(train, order=(p,d,0))
                     model fit = newmodel.fit()
                     ypredicted = model fit.predict(start=split, end=(split+len(test
                     error = mean absolute error(test, ypredicted)
                      if(error<leasterror):</pre>
                          leasterror = error
                          optimalp = p
                          optimald = d
             return optimalp, optimald
         def ArimaModel(ytrain, ytest, split, p, d):
             model = ARIMA(ytrain, order=(p,d,0))
             model = model.fit()
             ypredict = model.predict(start=split, end=(split+len(ytest)-1))
             print(model.summary())
             mae = mean absolute error(ytest, ypredict)
             plt.figure(figsize=(20,8))
             plt.plot(ytest)
             plt.plot(ypredict, color='red')
             plt.show()
             return mae
```

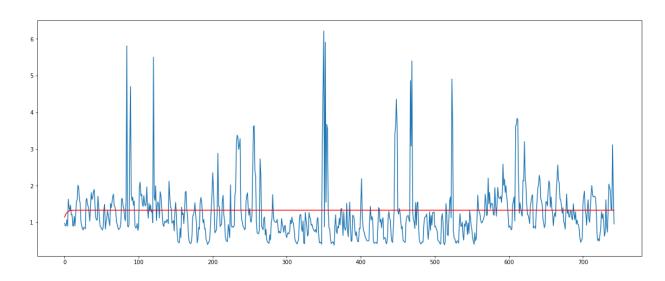
```
In [38]: models.append("ARIMA")
for i in range(6):
    target = energyData[i][['use [kW]']].values
    split = splitPoints[i]
    train = target[:split]
    test = target[split:]
    optimalp.optimald = testForParameters(train, test, split)
    print("Best P & D Values for ", tag[i]," are :", optimalp, " ", optima
    mae = ArimaModel(train, test, split, optimalp, optimald)
    print ("The Mean Absolute Error for ARIMA Model for ", tag[i], "is :",
    aggregate[i].append(mae)
Best P & D Values for House B (Hourly) are : 6 0
```

ARMA Model Results ______ ===== Dep. Variable: No. Observations: У 8016 Model: ARMA(6, 0) Log Likelihood -11239.685 S.D. of innovations Method: css-mle 0.983 Date: Thu, 18 Mar 2021 AIC 2249 5.370 Time: 20:52:35 BIC 2255 1.284 Sample: 0 HQIC 2251 4.507 P> | z | coef std err [0.025 0.9751 ______ 0.034 39.235 0.000 const 1.3330 1.266 1.400 0.011 58.033 0.000 0.626 ar.L1.y 0.6481 0.670 0.952 0.013 -0.060 -0.027 ar.L2.y -0.0008 0.025 0.0263 0.013 1.980 0.048 0.000 ar.L3.y 0.052 ar.L4.y 0.0290 0.013 2.184 0.029 0.003 0.055 0.013 0.371 ar.L5.y -0.0119-0.894 -0.038 0.014 ar.L6.y -0.0139 0.011 -1.2480.212 -0.036 0.008 Roots

====

	Real	Imaginary	Modulus	Frequ
ency				

AR.1	1.6300	-0.1340j	1.6355	-0.
0131				
AR.2	1.6300	+0.1340j	1.6355	0.
0131				
AR.3	0.2243	-1 . 9906j	2.0032	-0.
2321				
AR.4	0.2243	+1 . 9906j	2.0032	0.
2321				
AR.5	-2.2808	-1.2171j	2.5853	-0.
4220				
AR.6	-2.2808	+1.2171j	2.5853	0.
4220				



The Mean Absolute Error for ARIMA Model for House B (Hourly) is : 0.52 15728809115998

Best P & D Values for House C (Hourly) are: 5 0

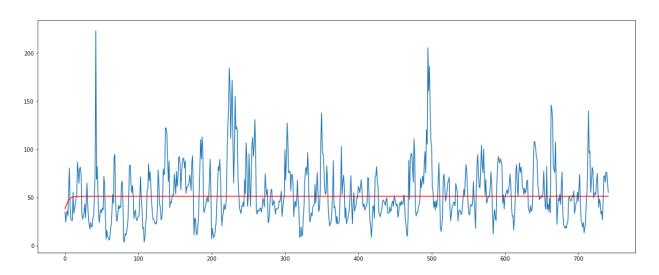
ARMA Model Results

=======================================			======
======			
Dep. Variable:	У	No. Observations:	
7656			
Model:	ARMA(5, 0)	Log Likelihood	-37
190.857			
Method:	css-mle	S.D. of innovations	
31.148			
Date:	Thu, 18 Mar 2021	AIC	74
395.714			
Time:	20:52:44	BIC	74
444.317			
Sample:	0	HQIC	74
412.386			

======

		•				
	coef	std err	z	P> z	[0.025	
0.975]						
const	51.2534	1.582	32.393	0.000	48.152	
ar.L1.y 0.815	0.7925	0.011	69.353	0.000	0.770	
ar.L2.y 0.005	-0.0236	0.015	-1.621	0.105	-0.052	
ar.L3.y 0.048	0.0195	0.015	1.338	0.181	-0.009	
ar.L4.y 0.024	-0.0043	0.015	-0.295	0.768	-0.033	
ar.L5.y	-0.0090	0.011	-0.786	0.432	-0.031	
			Roots			

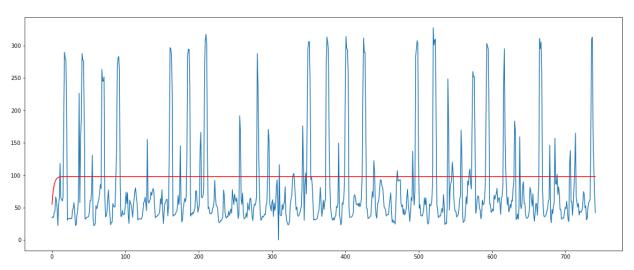
quency	Real	Imaginary	Modulus	Fre
AR.1 0.0000 AR.2 0.0000 AR.3 0.2691 AR.4 0.2691 AR.5 0.5000	1.3188 2.5842 -0.3568 -0.3568 -3.6688	-0.0000j -0.0000j -2.9629j +2.9629j -0.0000j	1.3188 2.5842 2.9843 2.9843 3.6688	- - - -



The Mean Absolute Error for ARIMA Model for House C (Hourly) is : 21.5 34172498125194

Best P & D Values for House F (Hourly) are: 1 ARMA Model Results

====== Dep. Variable: No. Observations: 7656 Model: ARMA(1, 0) Log Likelihood -42787.887 Method: S.D. of innovations css-mle 64.704 Date: Thu, 18 Mar 2021 AIC 85 581.773 Time: 20:52:52 BIC 85 602.603 Sample: 0 HQIC 85 588.919 coef std err Z P> | z | [0.025 0.975] 97.8637 2.252 43.465 0.000 93.451 const 102.277 0.6717 0.008 79.338 0.000 0.655 ar.L1.y 0.688 Roots Imaginary Real Modulus Fre quency +0.0000j AR.1 1.4889 1.4889 0.0000

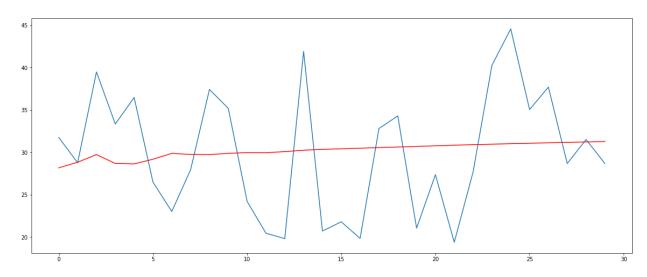


The Mean Absolute Error for ARIMA Model for House F (Hourly) is : 59.17542783489664

Best P & D Values for House B (Daily) are: 8 0
ARMA Model Results

					==========		
======		======	====:	=====	=========	======	=====
Dep. Variable	:		У	No.	Observations:		
Model:		ARMA(8,	0)	Log	Likelihood		-127
7.913		(0)	٠,	_09			,
Method:		CSS-	mle	S.D.	of innovations		1
0.958							
Date:	Th	u, 18 Mar 2	021	AIC			257
5.825		,					
Time:		20:52	:58	BIC			261
3.966							
Sample:			0	HQIC			259
1.031							
==========		========	====	=====	=========	======	=====
=====							
	coef	std err		Z	P> z	[0.025	
0.975]							
	20 2660	4 0 4 5		0 001	0.000	0.44.0.0	
const	32.3668	4.045		8.001	0.000	24.438	4
0.296	0 2000	0 055			0.000	0 074	
ar.L1.y	0.3820	0.055		6.937	0.000	0.274	
0.490	0 0000	0.050		0 157	0.075	0 104	
ar.L2.y 0.106	-0.0092	0.059	_	0.157	0.875	-0.124	
ar.L3.y	0.1094	0.058		1.876	0.061	-0.005	
0.224	0.1094	0.056		1.0/0	0.001	-0.003	
ar.L4.y	0.1143	0.059		1.949	0.051	-0.001	
0.229	0.1143	0.055		1.747	0.031	-0.001	
ar.L5.y	-0.0088	0.059	_	0.151	0.880	-0.124	
0.106	0.0000	0.033		0.131	0.000	0.121	
ar.L6.y	0.1120	0.058		1.922	0.055	-0.002	
0.226	011110				0.000	01002	
ar.L7.y	0.0850	0.059		1.449	0.147	-0.030	
0.200							
ar.L8.y	0.0759	0.055		1.383	0.167	-0.032	
0.184							
			Ro	ots			
=========	=======	========	====	=====	=========	======	=====
====							
	Real	Im	agin	ary	Modulus		Frequ
ency							
	.						_
AR.1	1.0426	_	0.00	00j	1.0426		-0.
0000	0 0 1 1 5						•
AR.2	0.8617	_	0.95	93]	1.2895		-0.
1335	0 0617			0.2.4	1 0005		^
AR.3	0.8617	+	0.95	93]	1.2895		0.

1335				
AR.4	-0.1296	-1.3691j	1.3753	-0.
2650				
AR.5	-0.1296	+1.3691j	1.3753	0.
2650				
AR.6	-1.4453	-0.0000j	1.4453	-0.
5000				
AR.7	-1.0903	-1.2611j	1.6670	-0.
3635				
AR.8	-1.0903	+1.2611j	1.6670	0.
3635				



The Mean Absolute Error for ARIMA Model for House B (Daily) is : 6.291 542500487939

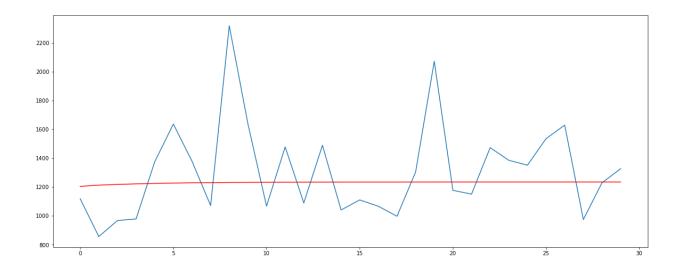
Best P & D Values for House C (Daily) are: 3 0
ARMA Model Results

		ARMA M	loget kes	sults		
========	========	========	======	:=======	========	====
======						
Dep. Variab	le:		y No.	Observations	S:	
320						
Model:		ARMA(3, 0) Log	Likelihood		-2
464.075		` ,	,			
Method:		css_ml	e S D	of innovat:	ions	
534.005		CDD IIII		or rimovae.	10115	
Date:	Thu	, 18 Mar 202	1 AIC			4
	1110	, 10 Mai 202	I AIC			4
938.150		20 52 0	5 DTG			4
Time:		20:53:0	5 BIC			4
956.991						
Sample:			0 HQIC			4
945.674						
========	========	========	======	:=======	========	====
======						
	coef	std err	z	P> z	[0.025	
0.975]						
const	1234.7748	98.865	12,490	0.000	1041.004	1
428.546			==:::0			-
120.510						

ar.L1.y	0.5462	0.056	9.799	0.000	0.437
0.655					
ar.L2.y	0.1188	0.063	1.880	0.060	-0.005
0.243					
ar.L3.y	0.0357	0.056	0.642	0.521	-0.073
0.145					

Roots

=====	Real	Imaginary	Modulus	Fre
quency	keai	imaginary	MOGUIUS	rre
AR.1	1.3102	-0.0000j	1.3102	_
0.0000				
AR.2	-2.3172	-3 . 9980j	4.6209	-
0.3336				
AR.3	-2.3172	+3 . 9980j	4.6209	
0.3336				



The Mean Absolute Error for ARIMA Model for House C (Daily) is : 247.890 7938571151

Best P & D Values for House F (Daily) are: 9 0
ARMA Model Results

===== Dep. Variable: No. Observations: 320 Model: ARMA(9, 0) Log Likelihood -2425.504 Method: S.D. of innovations 47 css-mle 2.369 Date: Thu, 18 Mar 2021 487 AIC

BIC

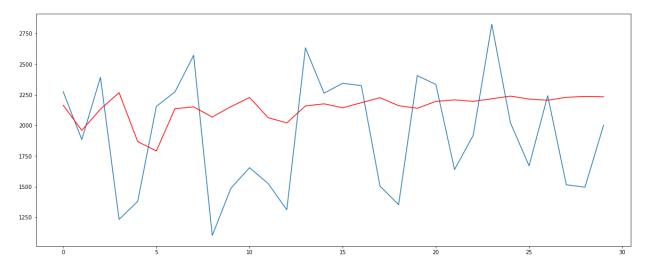
20:53:13

3.008 Time:

491

4.460

4.460 Sample:			0 HQIC			488
9.561			0 ngic			400
	=========	=======	=======	=======	=======	=====
=====	coef	std err	Z	D> 7	rn 025	
0.975]	COEI	Stu ell	2	1 > 2	[0.023	
	0017 0705	147.065	15 720	0 000	2022 222	260
const 6.506	2317.8725	147.265	15.739	0.000	2029.239	260
ar.L1.y	0.4337	0.056	7.771	0.000	0.324	
0.543						
ar.L2.y	-0.0247	0.061	-0.408	0.683	-0.143	
0.094						
ar.L3.y	0.0283	0.056	0.505	0.613	-0.081	
0.138 ar.L4.y	0.0571	0.056	1.015	0.310	-0.053	
0.167	0.0371	0.030	1.013	0.310	-0.033	
ar.L5.y	-0.0348	0.056	-0.618	0.537	-0.145	
0.076						
ar.L6.y	0.0415	0.057	0.734	0.463	-0.069	
0.152	0.4184	0.056	7.415	0.000	0.308	
ar.L7.y 0.529	0.4104	0.056	7.415	0.000	0.306	
ar.L8.y	-0.1181	0.061	-1.923	0.054	-0.238	
0.002						
ar.L9.y	0.0278	0.057	0.491	0.623	-0.083	
0.139			D			
========	==========	========	Roots	=======	========	======
====						
	Real	Im	aginary	Modu	lus	Frequ
ency						
AR.1	-1.0545	_	0.4872j	1.1	616	-0.
4311			3			
AR.2	-1.0545	+	0.4872j	1.1616		0.
4311	0.0404		1 1050'		0.15	•
AR.3 2841	-0.2404	_	1.1059j	1.1	317	-0.
AR.4	-0.2404	+	1.1059j	1.1	317	0.
2841	0.2.01	•			· - /	
AR.5	1.0503	_	0.0000j	1.0	503	-0.
0000						
AR.6	0.7325	_	0.8654j	1.1	338	-0.
1382 AR.7	0.7325	_	0.8654j	1.1	338	0.
1382	0.7323	'	0.00047	1.1		0.
AR.8	2.1620	_	3.2782j	3.9	270	-0.
1572						
AR.9	2.1620	+	3.2782j	3.9	270	0.
1572						
				=======		



The Mean Absolute Error for ARIMA Model for House F (Daily) is : 437.361 6662728573

Final Results

Below are the aggregated results of MAE achieved by different models we tested above.

```
In [39]:
    results = pd.DataFrame({
        'Models': models,
        'House B (Hourly)': maeBHourly,
        'House C (Hourly)': maeCHourly,
        'House F (Hourly)': maeFHourly,
        'House B (Daily)': maeBDaily,
        'House C (Daily)': maeCDaily,
        'House F (Daily)': maeFDaily,
    })
    print("The final results on MAEs:")
    display(results)
```

The final results on MAEs:

	Models	House B (Hourly)	House C (Hourly)	House F (Hourly)	House B (Daily)	House C (Daily)	House F (Daily)
0	Naive Method	0.479529	25.249532	47.941220	6.231545	252.469670	440.971126
1	Linear Regression	0.463795	21.191972	45.505913	6.157595	266.672331	431.781231
2	Decision Tree (Without Grid Search)	0.695242	31.519694	63.341204	9.442800	333.651529	430.680348
3	Decision Tree (With Grid Search)	0.480848	21.500877	50.250791	6.228120	201.460495	424.308887
4	Random Forest	0.480919	21.158848	50.390961	7.647500	209.239261	424.120975
5	ARIMA	0.521573	21.534172	59.175428	6.291543	247.890794	437.361666

Hence we find different models performing differently for different house data sets. In particular we find the goodness of HyperParameter tuning in Decision Tree Regressor (comparing both rows 2 & 3). We have models which perform better than Naive Method viz Linear Regression performing better for all instances. Decision Tree with Grid Search performing quite better for House C Daily. Thus using different techniques and machine learning algorithms, we are able to predict energy consumption for different users with performances better than out baseline Naive model.