F. Zamora-Martínez, P. Romeu, **J. Pardo**, P. Botella-Rocamora juan.pardo@uch.ceu.es

Embedded Systems and Artificial Intelligence group Departamento de ciencias físicas, matemáticas y de la computación Escuela Superior de Enseñanzas Técnicas (ESET) Universidad CEU Cardenal Herrera, 46115 Alfara del Patriarca, Valencia (Spain)

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SMLsystem







Introduction and motivation

- SMLsystem is a domotic solar house project presented at the SolarDecathlon.
- Indoor temperature is related with comfort and power consumption.
- Artificial Neural Networks (ANNs) are a powerful tool for pattern classification and forecasting.
- This work test the ability of on-line learning algorithms in a real forecasting task.



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Data details

Acquisition

- The data temperature signal is a sequence $s_1s_2...s_N$ of values,
- Sampled with a period of 1 minute.
- Smoothed with 15 minutes averages.
- Multivariate forecasting based on previous work: indoor temperature (°C), sun irradiance (W/m²), current hour.
- Dataset: two consecutive sequences of 2764 and 1373 time instants (28 and 14 days respectively). Available at UCI machine learning repository.



Segment of the dinning room temperature data



- Neural Network description

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- Neural Network description

Neural Network description



At time step *i*:

- the ANN input receives:
 - the hour component of the current time (locally encoded);
 - **a** window of the previous temperature values (x_0) ;
 - a window of the previous sun irradiance values (x_1) .
 - More inputs could be possible, but not done in this work.



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- Neural Network description

Neural Network description



At time step *i*:

and computes a window with the next predicted temperature values (Z is forecast horizon):

$$s_{i+1}''s_{i+2}''s_{i+3}''\dots s_{i+Z}''$$



Known as multi-step-ahead direct forecasting.

- Neural Network description

Learning modes

For Gradient Descent (GD) learning, traditionally this learning modes are available:

- Batch mode allows fast matrix operations, not feasible with large datasets.
- On-line mode faster convergence than batch, but could be noisier.
- Mini-batch mode a trade-off between both strategies.

This work studies the on-line learning mode for the integration of predictive models in totally unknown scenarios.



- Neural Network description

Training details

- Error back-propagation algorithm with momentum term.
- The ANN learn to map predicted output values (o_i) with corresponding true values (p^{*}_i),
- minimizing the MSE function

$$E = \frac{1}{2} \sum_{i}^{\text{MSE}} (o_i - p_i^{\star})^2$$



- Neural Network description

Training details

- Error back-propagation algorithm with momentum term.
- The ANN learn to map predicted output values (o_i) with corresponding true values (p^{*}_i),
- minimizing the MSE function, adding weight decay L2 regularization

$$E = \frac{1}{2} \sum_{i}^{\text{MSE}} (o_i - p_i^{\star})^2 + \varepsilon \sum_{w \in \{W^{HO} \bigcup W^{IH}\}} \frac{w^2}{2}$$



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Results

Evaluation measures

Mean Absolute Error (MAE):

$$MAE = \frac{1}{N} \sum_{i} |p_i - p_i^{\star}|$$

Root Mean Square Error (RMSE):

$$RMSE = \frac{\sum_{i} (p_{i} - p_{i}^{*})^{2}}{\sum_{i} (\bar{p}_{i} - p_{i}^{*})^{2}}$$



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Results

Mean Absolute Error



Days



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Results

Root Mean Squared Error





Days



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Conclusions

- An on-line learning approach was presented.
- It allows to integrate predictive models in totally unknown scenarios.
- A GD on-line algorithm has been studied, using linear models.
- Promising performance results has been obtained.
- A deeper analysis is needed in order to state the dependence between the dataset size and the model complexity.



- Conclusions and future work

Energy efficiency through an on-line learning approach for forecasting of indoor temperature

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