

Estimation of Hourly Utility Usage Using Machine Learning

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and patterns of the predicted variable as independent variables in a regression setting.

Recently, researchers have started to use various machine learning algorithms for time series analysis. For example, the Support Vector Regression (SVR) algorithm was used to forecast individual electricity consumption [32]. A number of researchers also used ensemble methods, especially the boosting algorithms, to create predictive models with a high level of accuracy using time series data [27], [30].

In addition, the multiple layer perceptron (MLP) algorithm is commonly used in this area [27], [30], [33], [34]. MLP can explore non-linear associations between numerical or categorical predictors and the variable of interest, but it cannot “learn” directly the autocorrelation pattern of the dependent variable over a period of time. In this regard, in a recent study a transformation technique was used on the calendar data so that a MLP model can take patterns over time into consideration and therefore incorporate the calendar effect [34].

It is also quite common to use a Long Short-Term Memory (LSTM) algorithm [27], [35], [36]. As a type of Recurrent Neural Network (RNN), its characteristic of feedback connection allowed it to process data in sequence, a key feature of a time series data set.

III. METHODOLOGY

As mentioned, the impact of COVID-19 on energy consumption can be evaluated as the difference in utility usage under the COVID-19 environment (actual and observed) and the usage that we would see if the COVID-19 pandemic did not happen (not observable and to be estimated.) This difference can be estimated by comparing the actual utility usage under the pandemic and the usage estimates if the pandemic did not exist, the so-called baseline usage. The baseline usage is not observable but can be estimated using data collected before the pandemic. It is the main objective in this research.

A statistical time series method such as ARIMA is a reasonable approach in generating estimates for the baseline usage. However, other exogenous factors, such as temperature and relative humidity, should be considered as these factors also affect energy usage [37], [38]. As well, machine learning models are considered better candidates in modelling usage for their ability to allow for explicit specification of the usage patterns and other calendar effects such as holidays and weekends. Other features, such as maximum or minimum temperature for the day, could also be generated and specified from the exogenous factors so as to specify the possible “lingering” effect of the exogenous factors.

A. Machine Learning Models for Utility Usage Forecasts

This research considered the following machine learning algorithms for predicting hourly electricity usage: random forest regression (RFR), artificial neural nets (ANN), and support vector regression (SVR). As usual, we experimented with different combinations of features and hyper-parameters for each algorithm so as to maximize accuracy. Long-Short Term Memory (LSTM), along with the traditional multiple

layer perceptron (MLP), were the two implemented as the competing ANN algorithms.

With the exception of the SVR algorithm, results from these algorithms are stochastic in nature due to the probabilistic routines (the re-sampling process in RFR and the gradient descent process in ANN) used within them. To ascertain the stability of the predictive power of the models developed using these algorithms, each model developed was run ten times. The

E. Performance Metrics

Two traditional performance metrics for estimation accuracy, Root Mean Square Error and Mean Average Percent Error, were used in this research. In addition, a third metric was developed by the project team during the research to better reflect the needs in measuring estimation accuracy for utility usage.

1) Root Mean Square Error and Mean Absolute Percent Error: The root means square error (RMSE) is commonly used in evaluating the predictive or estimation performance of models. Equation 3 shows the calculation of this metric.

$$RMSE = \sqrt{\frac{1}{n} \sum_{i=1}^n (Y_i - \hat{Y}_i)^2} \quad (3)$$

The mean absolute percent error (MAPE), which measures the average percentage of absolute error to the actual value, is also used in this project. Equation 4 shows the calculation of MAPE.

$$MAPE = \frac{1}{n} \sum_{i=1}^n \frac{|Y_i - \hat{Y}_i|}{|Y_i|} \quad (4)$$

2) Total Absolute Error Percentage: Besides the two traditional performance metrics, a new metric, called the Total Absolute Error Percentage (TAEP) was developed by the project team to measure accuracy of the estimates comparing to the actuals, taking into account the average magnitude of the usage. This metric is therefore applicable as a performance metric for different time series data sets with different measurements and magnitudes. The TAEP metric is calculated as follows.

$$TAEP = \frac{\sum_{i=1}^n |Y_i - \hat{Y}_i|}{\sum_{i=1}^n Y_i} \quad (5)$$

We used the TAEP metric as a primary metric for model comparison.

IV. RESULTS

Together with the application of the usual feature engineering and hyper-parameter tuning techniques, various models were developed using the algorithms described above. Table I shows the best models developed for each type of algo-

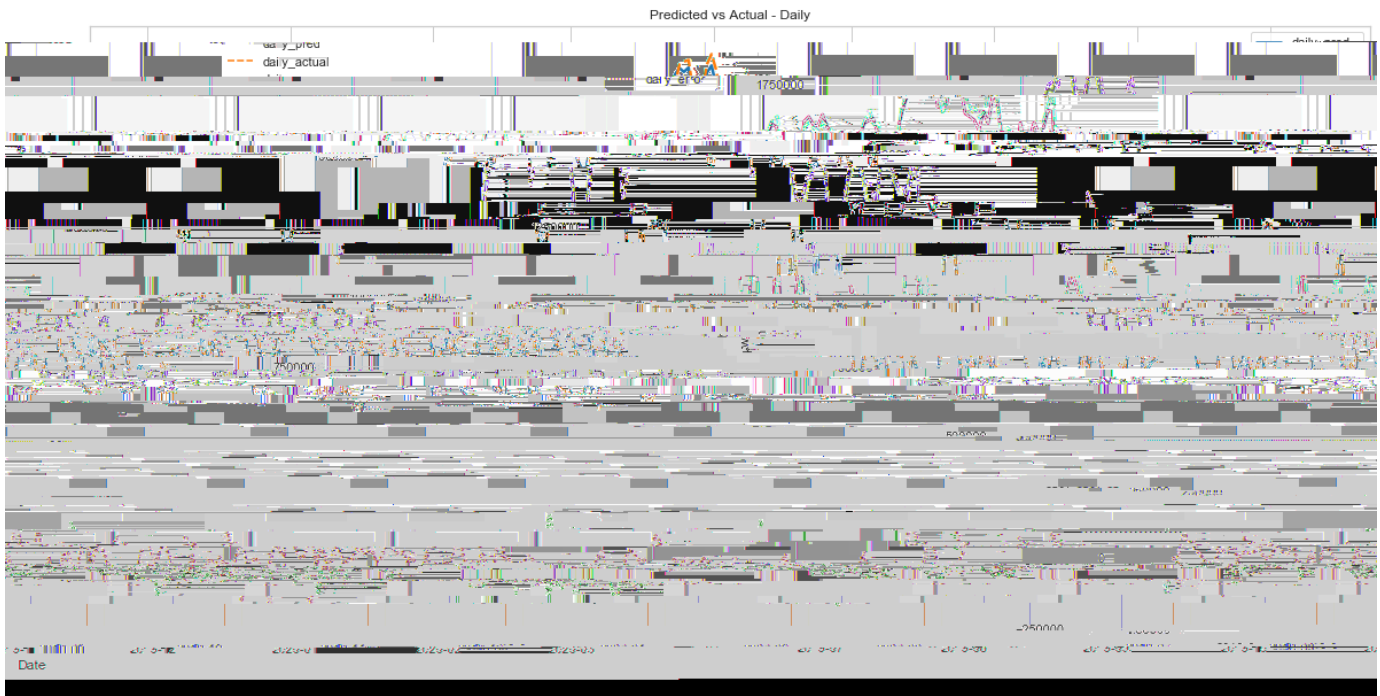


Fig. 1. Actual versus Forecasting Summarized by Day Under the MLP Model

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