

Article

Evaluation of Sequence Learning Models for Large Commercial Building Load Forecasting

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Abstract: Buildings have started to play a critical role in the stability and resilience of modern smart grids, leading to a refocusing of large scale energy management strategies from the supply side to the consumer side. When the buildings integrate local renewable energy generation in the form of renewable energy resources they become prosumers and this reflects into additional complexity into the operation of the interconnected complex energy systems. A class of methods of modelling the energy consumption patterns of the building have recently emerged as black-box input-output approaches with the ability to capture underlying consumption trends. These make use and require large quantities of quality data produced by non-deterministic processes underlying the energy consumption. We present an application of a class of neural networks, namely deep learning techniques for time series sequence modelling with the goal of accurate and reliable building energy load forecasting. The Recurrent Neural Network implementation uses Long Short-Term Memory layers in increasing density of nodes to quantify prediction accuracy. The case study is illustrated on four university buildings from temperate climates over one year of operation using a reference benchmarking dataset that allows replicable results. The obtained results are discussed in terms of accuracy metrics and computational and network architecture aspects and are considered suitable for further used in future in situ energy management at the building and neighbourhood levels.

Keywords: sequence models; recurrent neural networks; energy modelling; smart buildings.

1. Introduction

Complex energy systems which support global urbanisation tendencies are playing an important role in the definition, implementation and evaluation of future smart cities. Within the built environment, making use of modern technologies in the areas of sensing, computing, communication and control leads to an improvement the operations of various systems and the well-being of its inhabitants. Of particular relevance to the reliable, clean and cost-effective energy supply electrical grid, thereby assuring a to ever increasing urban needs. The main target of our work is developing improved models for load forecasting of medium and large commercial buildings which act in a determining role as consumers, prosumers or balancing entities for grid stability. Statistical learning algorithms such as classical and deep neural networks represents a prime example. Black-box model achieved thorough such techniques have proven able to accurately model underlying patterns and trends driving energy consumption can be used to forecast load profiles and improve high level control strategies. In such way significant economic, through cost savings, and environmental, through limited use of scarce energy resources, benefits can be achieved.

An often quoted figure in the scientific literature [1] places the building energy use at almost 40% of primary energy use in many developed countries with an increasing trend. In modern buildings a centralised software solution, often denoted as a Building Management System (BMS), collects all the relevant data streams originating in the building subsystems and provides means for intelligent

36 algorithms to act based on the processed data. Energy-relevant data, generated through heterogeneous
37 instrumentation networks is subsequently leveraged to control relevant energy parameters in daily
38 operation. For the existing older building, new technology can be used to upgrade legacy devices
39 such as electrical meters and integrate them into wired or wireless communication networks, in a cost
40 effective manner. Finally the resulting preprocessed energy measurements time series serve as input
41 for accurate models of energy prediction and control.

42 Statistical learning algorithms have become robust and well-adopted in the last years through
43 concentrated efforts in both research and industry. This was stimulated by data availability and
44 exponentially increasing computing resources at lower costs, including cloud systems. Neural
45 networks are one example of such algorithm which offers good results in many application areas,
46 including modelling and prediction of energy systems. This is valid for both classification tasks, as
47 well as regression tasks where the objective is to predict an output numerical value of interest. Deep
48 learning networks are highly intricate neural networks with many hidden layers that are able to
49 learn patterns of increasing complexity in input data sets. Initially deployed through industry driven
50 initiatives in the areas of multimedia processing and translation systems, other technical applications
51 currently stand to benefit from the availability of open-source algorithms and tools. For time series
52 and sensor data, a particular types is gaining adoption with the research community namely sequence
53 models based on recurrent neural network that can capture long term dependencies in input examples.
54 In the nomenclature described by [2] of machine learning (ML) taxonomy for smart buildings, our work
55 fits within the area of using ML to estimate aspects related to either energy or devices, in particular
56 energy profiling and demand estimation.

57 Within this approach, large commercial buildings provide the operators/owners with the
58 economic incentives and return of investment related to energy efficiency projects where small
59 percentage gains on large absolute values of energy use become more attractive. An equally large
60 market exist for improving energy forecasting accuracy in the residential sector, which is however
61 more fragmented and the incentives to deploy such approaches have to be present at the energy
62 supplier or through public large scale programs.

63 Main contributions of the paper can be thus summarised:

- 64 • illustrating a deep learning approach to model large commercial building electrical energy usage
65 as alternative to conventional modelling techniques;
- 66 • presenting an experimental case study using the chosen deep learning techniques enabling
67 reliable forecasting of building energy use;
- 68 • analysis of the results in terms of accuracy metrics, both absolute and relative which provide a
69 way for replicable results towards other related research.

70 Additional contributions which extend the previous conference paper [3] are summarised. We
71 have provided, as main goal for the extended version, new experimental results for recurrent neural
72 network modelling of large commercial building energy consumption. These are further analysed
73 also taking into account several performance metrics and computational aspects. More technical
74 clarifications regarding the methods and data processing and modelling pipeline are also included.
75 Also, significant revisions and extensions have been carried out to the related work section for a more
76 timely and focused state-of-the-art to frame the work as well as to other parts of the paper to improve
77 readability and allow the replication of the results by interested researchers on the neural network
78 architectures presented in an energy management system.

79 The rest of the paper is structured as follows. Section II discusses timely related work for energy
80 consumption modelling of direct relevance to the previously stated contribution areas. Section III
81 presents the theoretical background of Recurrent Neural Networks (RNN) implemented with layers of
82 Long Short-Term Memory (LSTM) units and their application for this task. A case study is described
83 in Section IV by applying the deep learning techniques on a reference benchmarking dataset for four
84 large commercial buildings. The main findings are also discussed in detail, including computational

85 aspects pertaining to the architectures of the learning algorithms that were implemented. Section V
86 concludes the paper with regard to applicability of the derived black-box models for in situ electrical
87 load forecasting.

88 2. Related Work

89 We first state three key factors identified as drivers of the application of statistical learning
90 techniques and algorithms to energy system modelling and control:

- 91 • better availability of good quality datasets and computational resources that enable extensive
92 testing and validation of the proposed methods;
- 93 • commercial and open-source algorithm libraries and software with suitable documentation and
94 examples for a wider audience;
- 95 • increased collaboration between algorithm, computing and control experts and domain
96 specialists in the energy and civil engineering fields; this has influenced the design of new
97 deep learning architectures customised mostly for particular applications.

98 [4] describe an approach and case study for prediction of household energy consumption using
99 feed-forward back propagation neural networks. The authors discuss their outcomes based on data
100 collected from four residential buildings in South Korea, including the preprocessing and tuning
101 of the algorithms. The evaluation is based on models built on raw data, normalised data and data
102 with statistical moments with the conclusion that the accuracy metrics are best in the latter case.
103 Learning customer behaviours for effective load forecasting is discussed by [5] who implement Sparse
104 Continuous Conditional Random Fields (sCCRF) to effectively identify different customer behaviours
105 through learning. A hierarchical clustering process is subsequently used to aggregate customers
106 according to the identified behaviours.

107 In [6] the authors focus on two deep learning techniques for building energy consumption namely
108 Conditional Restricted Boltzmann Machines (CRBM) and Factored Conditional Restricted Boltzmann
109 Machines (FCRBM). The results are illustrated in comparison to artificial neural networks and support
110 vector machines (SVM) as well as recurrent neural networks. It is shown that for many of the test
111 scenarios: aggregated and submetering data as well as different time horizons and resolution, the
112 investigated methods offer better performance in terms of RMSE on the prediction horizon. Time series
113 change point detection along with preprocessing approaches are introduced in [7]. SEP algorithm is
114 evaluated on smart home data, both real and artificial. This uses separation distance as a divergence
115 measure to detect change points in high-dimensional time series. Building occupancy influence on
116 energy consumption through indirect sensing is elaborated upon by [8] where the system is able to
117 infer occupancy counts using "proxy" measures of temperature and indoor CO₂ concentrations.

118 The authors of [9] present an end-to-end deep learning approach for load forecasting of
119 commercial buildings by combining stacked autoencoders (SAE) with extreme learning machines
120 (ELM). SAE extracts the relevant features from the input dataset while ELM works as the predictor.
121 The advantages of this particular method are justified in terms of achieving directly the output weights
122 of the networks without iterative backpropagation. Two RNN models based on LSTM units for
123 building energy consumption are evaluated in [10]. An important finding of this study is that RNN
124 methods tend to perform better than others when applied to aggregated energy data and long term
125 dependencies are more difficult to identify. Also the authors use the resulting model to perform
126 missing value imputation on the original time series. [11] discuss the application of auto-encoders
127 and generative networks as deep learning alternative to conventional feature engineering in learning
128 models for electrical energy load forecasting. A method based on Support Vector Regression (SVR) is
129 presented by [12].

130 While defining the context of the current work, we mention also previous implementation
131 which analysed conventional system identification using Auto-Regressive Integrated Moving Average
132 (ARIMA) models versus classical Artificial Neural Networks (ANN) [13]. Multiple ANN versions

133 have been tested [14] in terms of number of hidden layers and number of neurons per layer. The deep
 134 learning approach offers better results for our test scenarios. The final aim is to integrate the resulting
 135 validated models in a building energy decision support system, in a similar fashion to [15].

136 3. Electrical Load Forecasting using Sequence Model Recurrent Neural Networks

137 Recurrent neural networks (RNN) are becoming a very important modelling tool in applications
 138 where the input data consists of time-related sequences of "events". The inherent loop presents in an
 139 RNN carry long-term dependencies toward the final outcome. By simultaneously processing multiple
 140 elements in a sequence of inputs they are directly applicable for the evaluation of non-linear time
 141 series problems, such as electrical energy load forecasting. Given the differences to conventional
 142 artificial neural networks (ANN), RNNs use back-propagation through time (BPTT) [16] or real-time
 143 recurrent learning (RTRL) [17] algorithms to compute the gradient descent after each iteration for
 144 solving the optimisation problem. As summary, RNNs are a type of artificial neural network that
 145 include additional weights to the network to create cycles into the network graph in order to control
 146 the internal state of the network.

147 3.1. RNN Implementation with LSTM

148 Recurrent neural network can be implemented using typical with sigmoid, tanh and rectifier
 149 linear unit activation functions or by more advanced units which help better manage the information
 150 flow throughout the network. Of the latter category, most popular currently with researchers are
 151 Gated Recurrent Units (GRU) and Long Short-Term Memory (LSTM) units. The main purpose of
 152 such techniques is to mitigate the effect of vanishing or exploding gradients during the training with
 153 long sequences of input data which creates significant numerical computation problems during the
 154 optimisation steps. The LSTM [18] structure contributes to enhance gradient flow over long sequences
 155 during training by means of self-connected "gates" in the hidden units. In a LSTM network the flow of
 156 information through the network is handled by reading, writing and removing information from the
 157 memory [19,20].

158 Figure 1 illustrates the flow of a time series x of length n , ($n \in \mathbb{N}$) through an LSTM layer. In this
 159 diagram, h stands for output, also hidden state, and c stands for cell state. The first LSTM hidden unit
 160 takes the initial state of the network, (c_0, h_0) and also the first time step of the sequence x_1 and after
 161 that computes the first output h_1 and the updated cell state c_1 . This process repeats every time step.

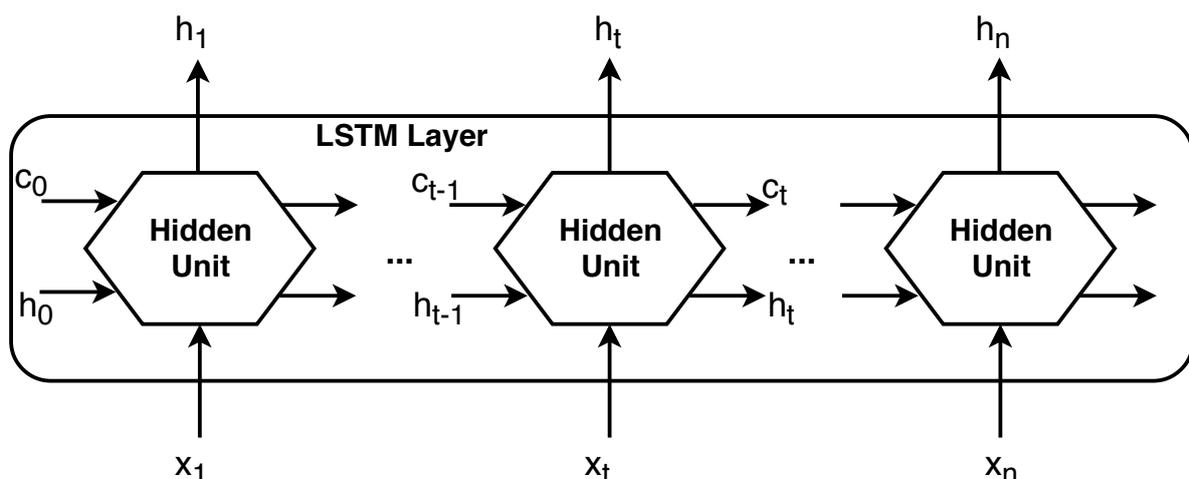


Figure 1. LSTM layer diagram

162 The state of the LSTM layer consists of the output state (h) and the cell state (c). On the one hand,
 163 the output state at time step t contains the output of the LSTM layer for this time step, and on the other
 164 hand the cell state contains information learned from the previous time steps. At each iteration, the

165 layer writes information to the cell state or erases information from it, where the layer controls these
 166 updates using "gates". The "gates" represent components that control the cell state and the output state
 167 of the layer. There are four such components: the input gate (i) which controls the level of cell state
 168 update, the layer input (g) which adds information to cell state, the forget gate (f) which controls the
 169 level of cell state reset and the output gate (o) which controls the level of cell state added to output
 170 state [20].

171 The diagram in Figure 2 illustrates the data flow at a specific time step t inside of a hidden unit.

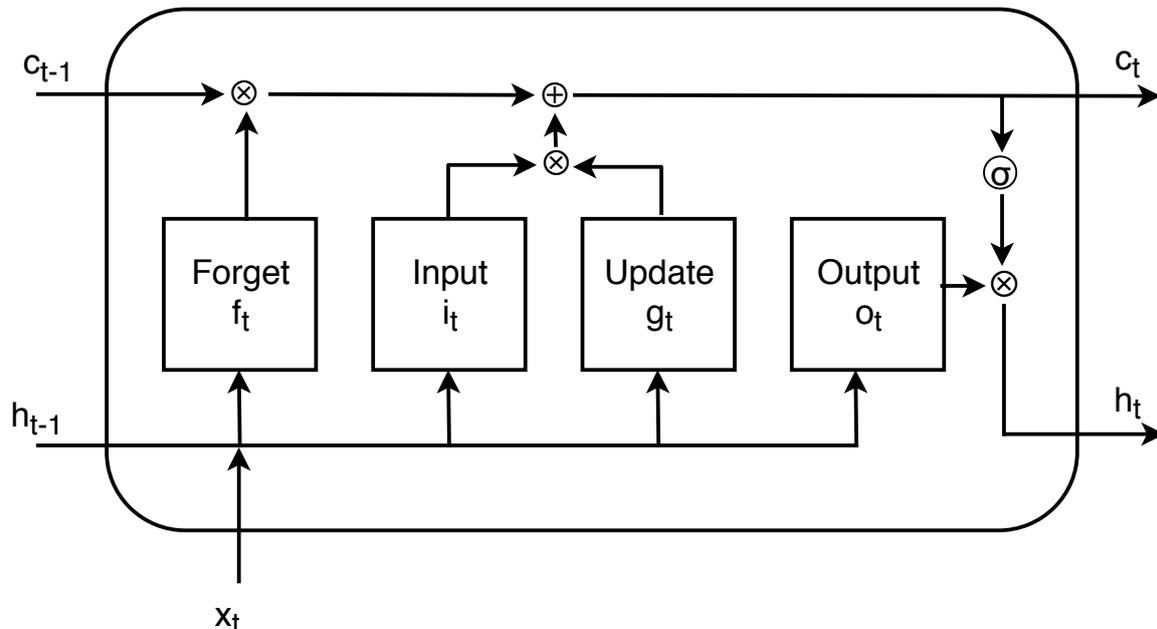


Figure 2. LSTM hidden unit diagram

A LSTM layer has the following learnable parameters: the input weights (W), the recurrent weights (R) and the bias (b). W, R and b represents matrices that consists of concatenations of the input weights, recurrent weights, and the bias of each component. The structure of each matrix is the following:

$$W = \begin{pmatrix} W_i \\ W_f \\ W_g \\ W_o \end{pmatrix}, R = \begin{pmatrix} R_i \\ R_f \\ R_g \\ R_o \end{pmatrix}, b = \begin{pmatrix} b_i \\ b_f \\ b_g \\ b_o \end{pmatrix},$$

172 where i, f, g and o represent the input gate, forget gate, layer input and output gate, respectively.

173 The state of the cell memory at time step t is updated recursively using the following formula
 174 [18]:

$$c_t = f_t \otimes c_{t-1} \oplus i_t \otimes g_t, \quad (1)$$

where \otimes stands for Hadamard product and the formulas for every component at time step t are:

$$\begin{aligned} f_t &= \sigma(W_f x_t + R_f h_{t-1} + b_f), \\ i_t &= \sigma(W_i x_t + R_i h_{t-1} + b_i), \\ g_t &= \tanh(W_g x_t + R_g h_{t-1} + b_g), \end{aligned} \quad (2)$$

175 σ stands for the sigmoid function and \tanh for hyperbolic tangent function.

176 The output state at time step t is given by the output gate (o) which implements a read function
 177 combined with the cell state (c). The process is described by the following formula:

$$h_t = o_t \otimes \tanh(c_t), \quad (3)$$

where

$$o_t = \sigma(W_o x_t + R_o h_{t-1} + b_o). \quad (4)$$

178 A simplified version of LSTM has been introduced by [21] named Gated Recurrent Unit (GRU). In
 179 this case the RNN cell uses a sole update gate and merges the cell and output states into a single value
 180 that is propagated across the network. A recent application of GRU vs. LSTM in electrical energy load
 181 forecasting is provided by [22].

182 3.2. Benchmarking data sets

183 We leverage and acknowledge the data sets within the Building Data Genome at the the
 184 Building and Urban Data Science (BUDS) Group at the National University of Singapore -
 185 <http://www.budslab.org>. This includes active power load traces and are part of a data collection of
 186 several hundreds of non-residential buildings, mainly academic venue, proposed for performance
 187 analysis and algorithm benchmarking to a common baseline [14,23].

188 The current study investigates a RNN LSTM modelling approach through using various neural
 189 network configurations and the assessment of performance between all forecasting LSTM models.

190 Key joint characteristics of the benchmarking data sets is the sampling period of the measurement
 191 of 60 minutes over a 1-year period. We select four educational buildings with an approximate
 192 surface area of 9.000 square meters. The chosen buildings for the study are from university campuses
 193 in Chicago (USA), two reference buildings, New York (USA) and Zurich (Europe). After the
 194 pre-processing of the noise and missing data in the initial data set using the median filter technique
 195 two time series data sets were obtained with approximately 8.670 data points each. The median filter
 196 [24] is expressed as:

$$y(n) = \text{med}[x(n-k), x(n-k+1), \dots, x(n), \dots, x(n+k-1), x(n+k)] \quad (5)$$

197 where $y(n)$ is the filtered output of the $x(n)$ input sequence. The sole parameter used for tuning the
 198 filter is represented by the filter length $n = 2k + 1$. In our case, a 15th order median filter is used by the
 199 preprocessing implementation.

200 The key criteria for the selection were: medium to large building, mixed usage pattern - office,
 201 laboratory space, some classrooms and non-extreme temperate climate with four distinct seasons [14].
 202 A guiding choice in selecting the four candidates from the 508 entities in the dataset has been also
 203 similarity to a local university building from our campus where a data collection study is currently
 204 ongoing.

205 4. Experimental Evaluation for Building Energy Time-Series Forecasting

206 We present first the preprocessed time series for the buildings that make up our study and consist
 207 of hourly active power measurement from the electrical meters. Figure 3 presents the input data for the
 208 buildings in Zurich and Chicago, while Figure 4 presents the input data for the buildings in New York
 209 and the second Chicago building. All are from academic campuses and in terms of absolute electrical
 210 energy load, New York uses the most energy, followed by Zurich and Chicago in a similar range, and
 211 with Chicago 2 having the least energy needs.

212 The classical LSTM algorithm was implemented for experimental assessment and forecasting.
 213 The base network architecture consists of one sequence input layer, one hidden LSTM layer of varying
 214 unit numbers, one fully connected layer and one regression output layer for the resulting forecasted
 215 output value. Each network has a different configuration represented by the number of the hidden
 216 units from the LSTM layer. Based on this, the following network structures were implemented, in
 217 total 25 networks were trained, validated and evaluated: C-0, C-1, C-2, C-3, C-4, Z-0, Z-1, Z-2, Z-3,

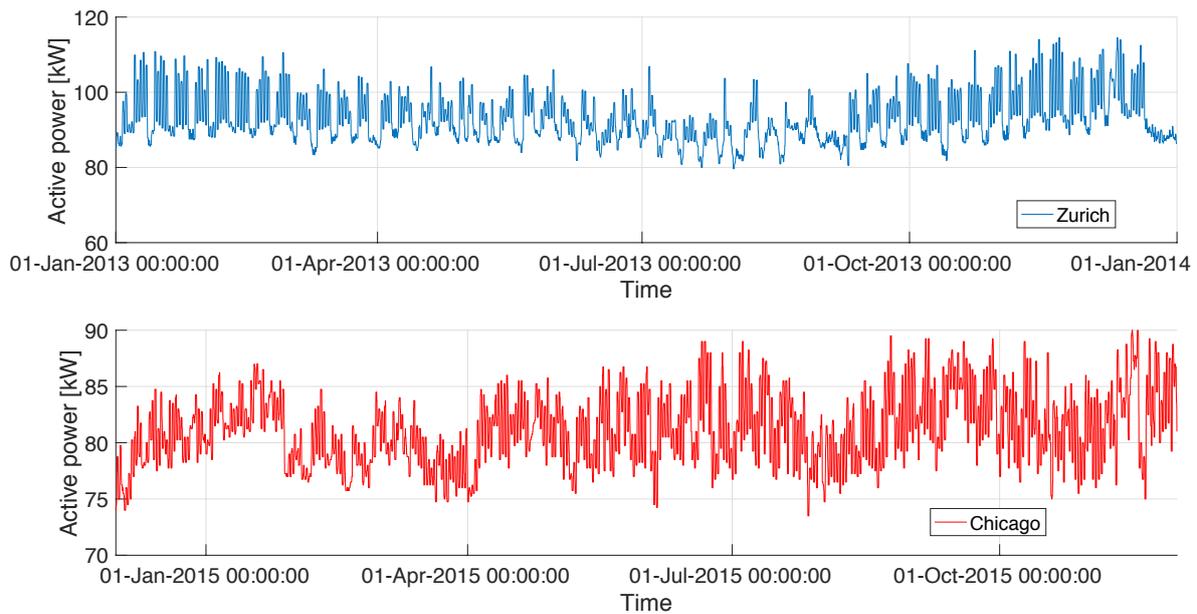


Figure 3. Data sets used for LSTM estimation and testing: Zurich and Chicago buildings

218 Z-4, C2-0, C2-1, C2-2, C2-3, C2-4, NY-0, NY-1, NY-2, NY-3, NY-4. In our case the identifier before the
 219 dash sign reflects the analysed building: C stands for the Chicago building, Z for the Zurich one,
 220 C2 for the second building from Chicago and NY for the New York building. The number after the
 221 building identifier marks the complexity of the network in terms of hidden units of LSTM that were
 222 implemented in the hidden layer, using a linear increase. This ranges from 5 hidden units for id 0, 25
 223 hidden units for id 1, 50 hidden units for id 2, 100 hidden units for id 3 and finally 125 hidden units for
 224 id 4.

225 The optimisation method of choice for training the neural networks was through the Adaptive
 226 Moment Estimation (ADAM) algorithm [25]. This is an often used general optimisation method for first
 227 order gradient based optimisation of stochastic objective functions with momentum. The algorithm
 228 computes learning rates that can adapt in a automatic manner to the loss function which is optimised,
 229 for each parameter from estimates of first and second moments of the gradients. It maintains an
 230 element-wise moving average of the parameter gradients and their squared values, respectively. In
 231 the literature is demonstrated that the algorithm is efficient in terms of computational time, has little
 232 memory requirements and is suitable for large data problems.

233 One of the key optimisation parameters for carrying out the neural network training is the learning
 234 rate. This allows implementing a trade-off between the speed of the processing and its precision, in
 235 the sense that a large learning rate can in many situation miss the optimal value of the objective metric.
 236 In our case the learning rate was established through an empirical adjustment process. The initial
 237 value was set at 0.1 followed by subsequent decreases with a factor of 0.2 every 200 iterations. From
 238 observing the performance over multiple initial training runs, a second parameters, the number of
 239 training iterations, was set at 200.

240 Figure 5, 6, 7 and 8 presents the prediction response by the LSTM neural network with 50 hidden
 241 units in the LSTM layer versus real data for Chicago building and Zurich building, respectively. The
 242 plots demonstrate that the forecasting performances of the LSTM models for the testing data sets is
 243 very good.

To evaluate the prediction models, three performance metrics were used: Mean Squared Error (MSE), Root Mean Squared Error (RMSE), Mean Absolute Percentage Error (MAPE). In addition we

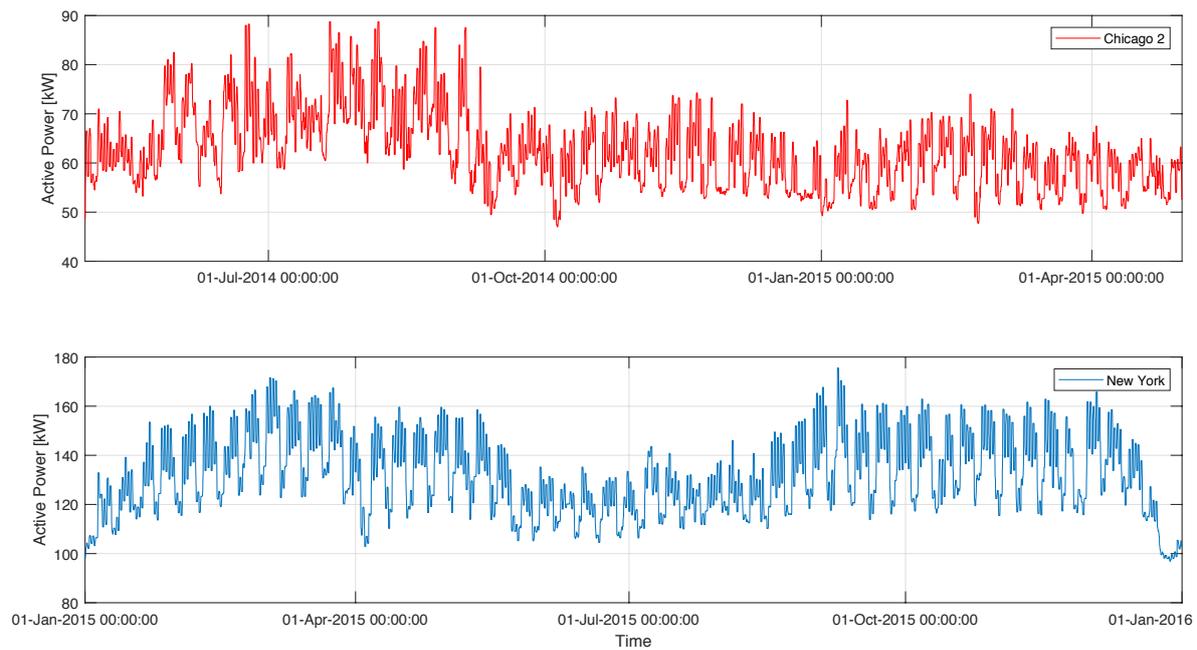


Figure 4. Data sets used for LSTM estimation and testing: Chicago 2 and New York buildings

have included the Coefficient of Variation of the Root Mean Square Error CV(RMSE) based on the evaluation discussed in [11]. The metrics are computed according to the following equations:

$$\begin{aligned}
 MSE &= \sum_1^n \frac{(Y_t - Y_{p_t})^2}{n} \\
 RMSE &= \sqrt{\sum_1^n \frac{(Y_t - Y_{p_t})^2}{n}} \\
 MAPE &= \frac{1}{n} \sum_1^n \left| \frac{Y_t - Y_{p_t}}{Y_t} \right| 100 \\
 CV(RMSE) &= \frac{\sqrt{\sum_1^n \frac{(Y_t - Y_{p_t})^2}{n}}}{\frac{\sum_1^n Y_{p_t}}{n}} 100
 \end{aligned} \tag{6}$$

244 where n represents the number of samples, Y_t and Y_{p_t} stand for the actual data and predicted data,
 245 respectively.

246 A summary of the experimental results is listed in Tables 1-4 show These include: the error metrics
 247 MSE, RMSE, CV (RMSE) and MAPE as well as training/computation time for the previously defined
 248 RNN LSTM networks.

Table 1. Summary of accuracy metrics for RNN LSTM model forecasting: Chicago

	C-0	C-1	C-2	C-3	C-4
Time(s)	75	93	143	247	330
MSE	0.6295	0.6132	0.5553	0.7486	0.9555
RMSE	0.7934	0.7831	0.7452	0.8652	0.9775
CV(RMSE)(%)	0.98	0.97	0.92	1.07	1.2
MAPE(%)	0.5623	0.5091	0.4945	0.5535	0.8177

249 The main outcome of the learning models, as reflected by the aggregate performance metrics from
 250 Table 1, 2, 3 and 4 pinpoint the best network architecture for all four testing scenarios to be the one
 251 with 50 LSTM units in the hidden layer. Also, Figure 9 presents the evolution of the MAPE error and

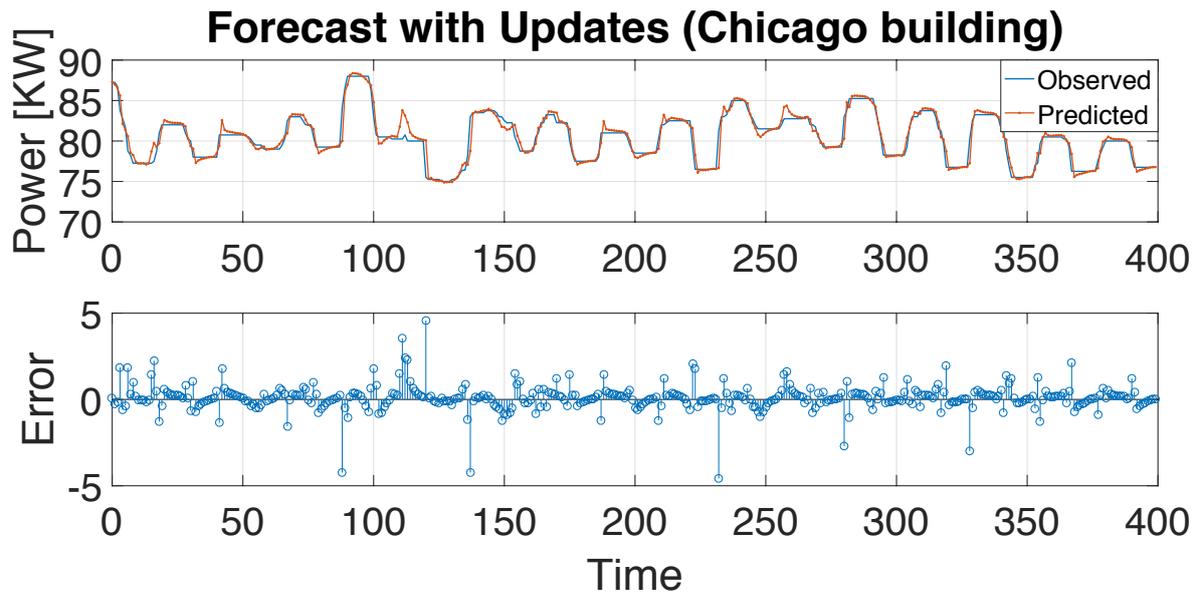


Figure 5. Building Load Forecasting with 50 unit RNN LSTM: Chicago

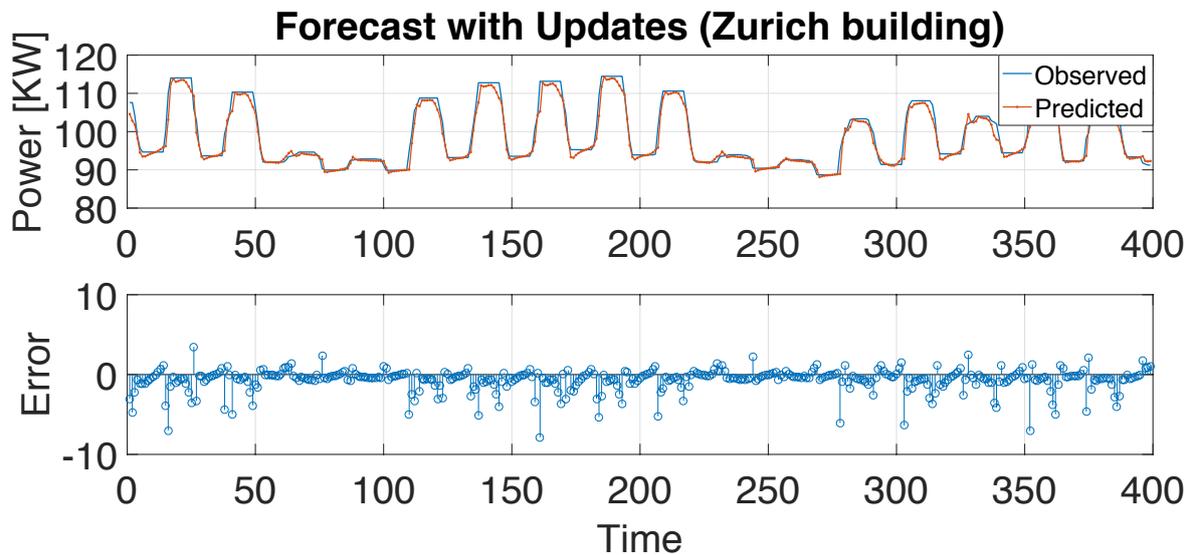


Figure 6. Building Load Forecasting with 50 unit RNN LSTM: Zurich

Table 2. Summary of accuracy metrics for RNN LSTM model forecasting: Zurich

	Z-0	Z-1	Z-2	Z-3	Z-4
Time(s)	76	94	150	275	355
MSE	2.3846	2.1732	2.0506	2.2506	2.034
RMSE	1.5442	1.4742	1.432	1.5002	1.5107
CV(RMSE)(%)	1.66	1.59	1.58	1.61	1.63
MAPE(%)	0.9197	0.9008	0.828	0.9958	3.4684

252 computation time for each building over each defined network. It can be seen that the computation
 253 time increases quite linearly with the number of the neurons in the LSTM layers which can be helpful
 254 for deploying more tests. We can affirm that until we achieve the best value for MAPE error, 50 neurons
 255 in the LSTM layer, this is a good compromise, but after this point the computation time increases too
 256 much without any better performances. The reference computer includes a 2.6 GHz 7th generation
 257 Intel i5 CPU, 8GB of RAM and a solid state disk, with Windows 10 as operating system. This is the
 258 baseline for the reported computation/training time for all test cases. Algorithms have been written

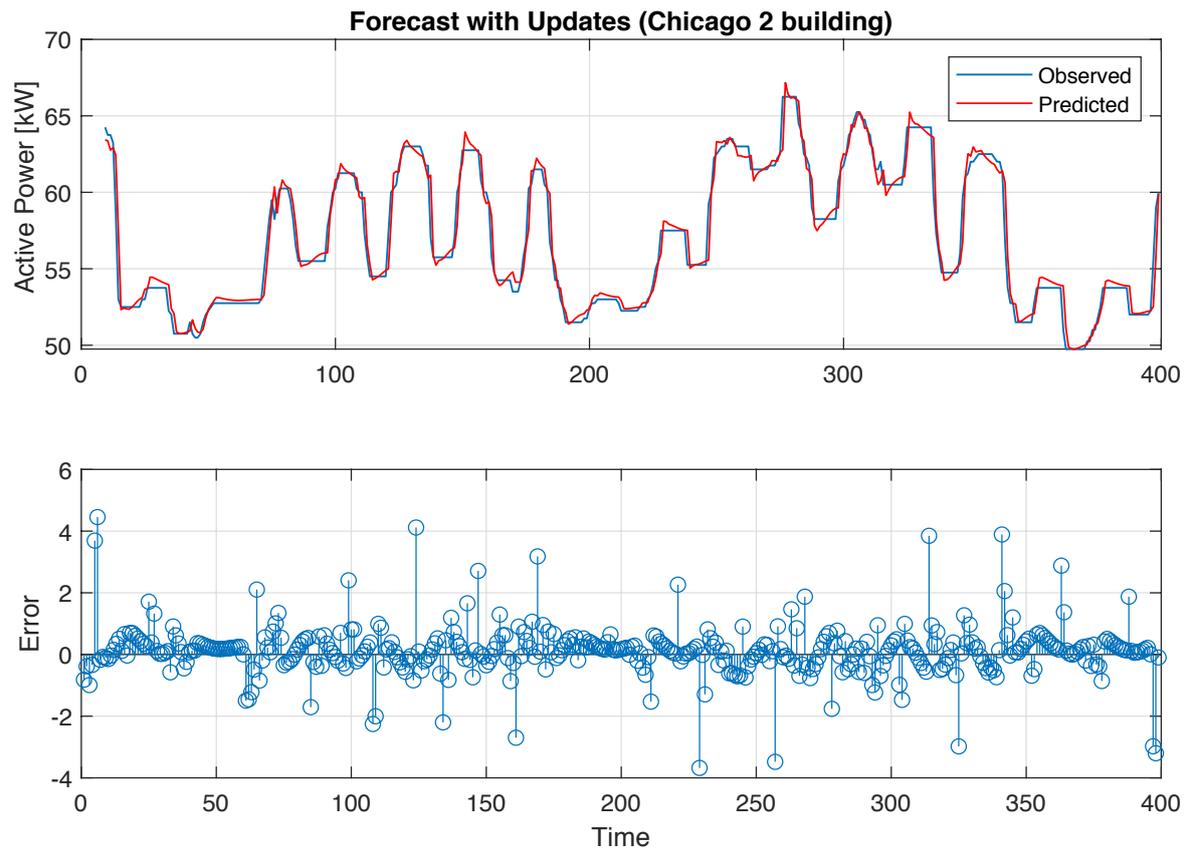


Figure 7. Building Load Forecasting with 50 unit RNN LSTM: Chicago 2

Table 3. Summary of accuracy metrics for RNN LSTM model forecasting: Chicago 2

	C2-0	C2-1	C2-2	C2-3	C2-4
Time(s)	72	91	137	280	347
MSE	0.8013	0.7801	0.7163	0.7626	0.8413
RMSE	0.8952	0.8832	0.8464	0.8733	0.9172
CV(RMSE)(%)	1.63	1.6	1.53	1.57	1.65
MAPE(%)	1.0005	0.9439	0.8982	0.9736	1.019

Table 4. Summary of accuracy metrics for RNN LSTM model forecasting: New York

	NY-0	NY-1	NY-2	NY-3	NY-4
Time(s)	79	102	145	294	346
MSE	5.4433	5.4012	4.7778	5.1203	5.5522
RMSE	2.3309	2.3241	2.1858	2.2628	2.3563
CV(RMSE)(%)	1.75	1.73	1.7	1.72	1.78
MAPE(%)	1.0409	1.004	0.9602	0.9813	1.1073

259 and run under MATLAB, version R2018a, which provides a robust high-level technical programming
 260 environment. We leverage built-in functions from the machine and deep learning toolboxes as well as
 261 dedicated scripts for data ingestion and preprocessing.

262 Table 5 provides a summary of the statistical indicators for the comparable relative accuracy
 263 metrics: CV-RMSE and MAPE over the tested scenarios, four building with five networks each. The
 264 reported statistical indicators are: minimum, maximum, mean μ , standard deviation σ , skewness and
 265 kurtosis.

266 The performance evolution during training for the Zurich and New York buildings is graphically
 267 depicted in Figures 10 and 11. The graphic represents the gradual decrease in the RMSE metric over

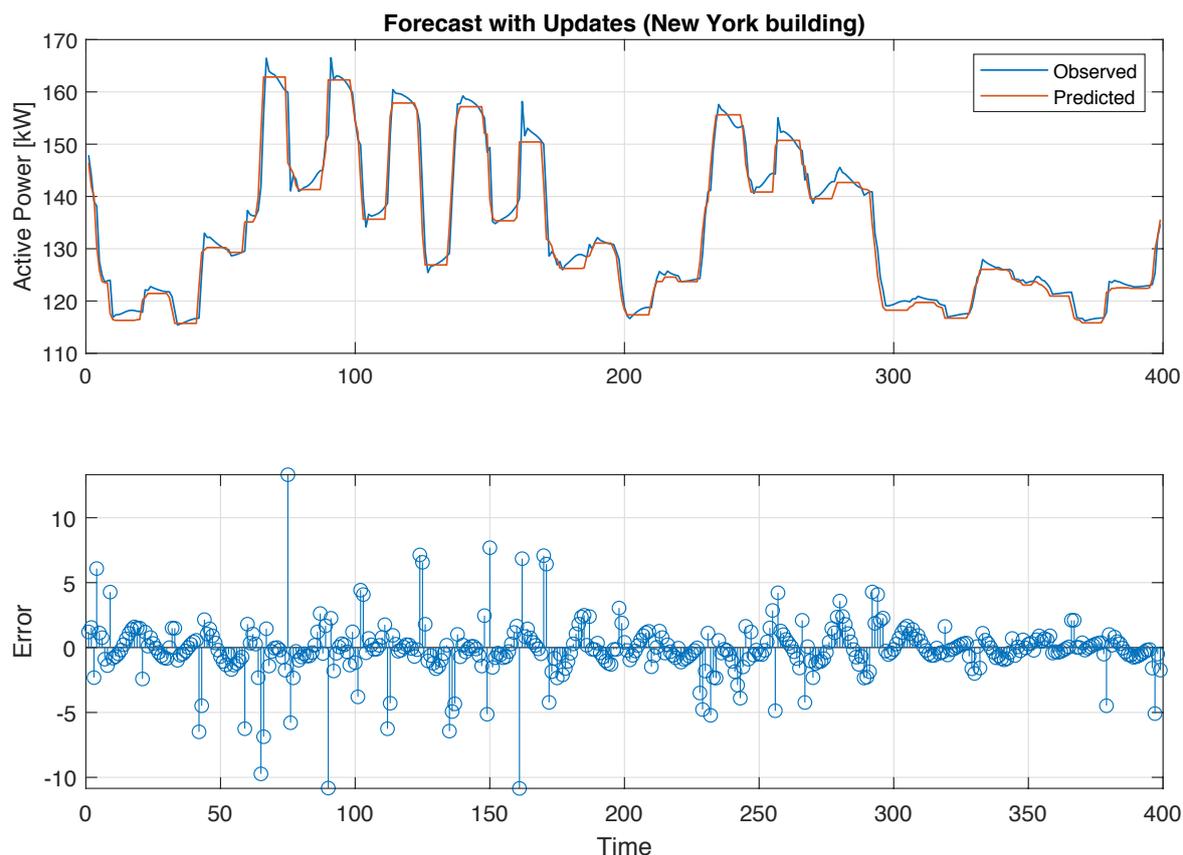


Figure 8. Building Load Forecasting with 50 unit RNN LSTM: New York

Table 5. Statistical indicators for relative performance metrics CV-RMSE and MAPE

	Min	Max	μ	σ	s	k
CV (RMSE)	0.92	1.78	1.4935	0.2873	-1.0846	2.5502
MAPE	0.4945	3.4684	0.9989	0.6108	3.4661	14.8790

268 200 iterations, with the worst and best case scenarios. In the first case the worst performance is seen
 269 on the Z4 network which tries to overfit the data given the more complex structure and as such the
 270 RMSE presents multiple increases and decreases over the training horizon. In the positive case, Z2, we
 271 observe convergence in just under 100 training iterations as compared to the previous 120 iterations
 272 needed by the denser network. Similar networks are represented for the New York dataset. A different
 273 behaviour is observed in this case with where the best-case convergence of the RMSE is slower at the
 274 beginning with a more gentle slope of the graphic over the first steps.

275 5. Conclusions

276 We have presented an application of sequence models, implemented by means of Recurrent
 277 Neural Network with Long Short-Term Memory units, for electrical energy load forecasting in large
 278 commercial buildings. Results have shown good performance for modelling and forecasting accuracy
 279 while evaluating against typical time series based metrics such as: MSE, RMSE, CV-RMSE and
 280 MAPE. Generally, based on the number of layers that were selected, a value around 50 LSTM units
 281 in the hidden layer was found to yield the best estimates for the underlying time series. Beyond
 282 this the network has a strong tendency to overfit the input data and perform poorly on the testing
 283 samples. The results have been evaluated on year-long selected building energy traces from a reference
 284 benchmarking dataset and the MAPE relative metric was found to be between 0.5% and 1% for all

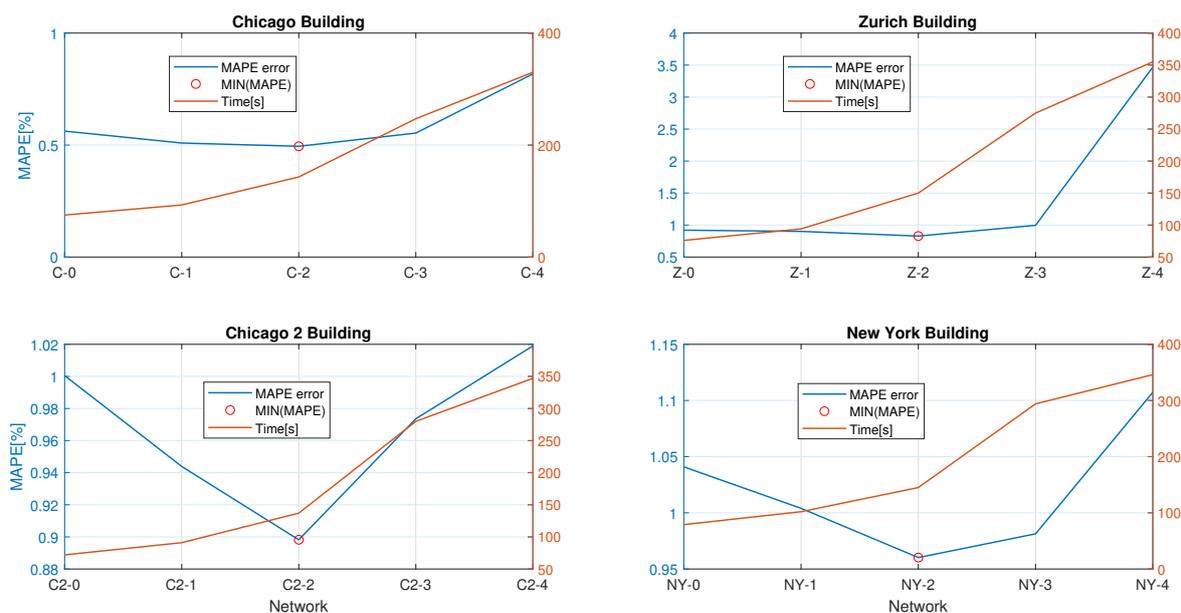


Figure 9. Computation Time vs. MAPE Error evolution for each building

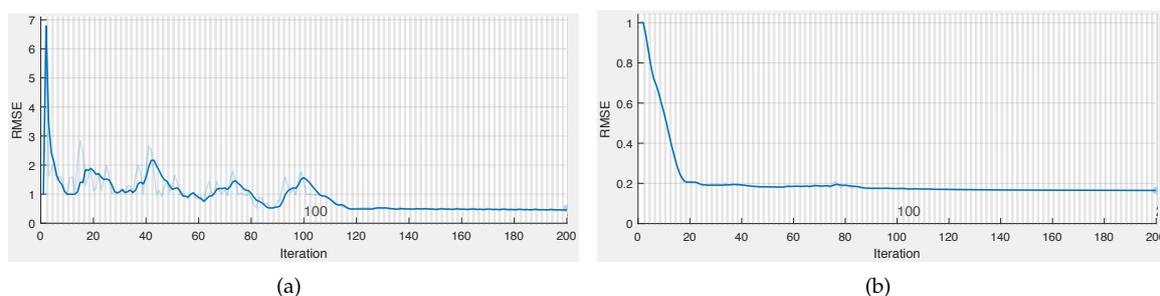


Figure 10. RMSE Accuracy During Training: Zurich a) Z-4 b) Z-2

285 the investigated buildings. The coefficient of variation of the RMSE (CV-RMSE) is stable between the
 286 various scenarios.

287 For future work we aim at validating the approaches presented in this article on the full BUDS
 288 dataset of 508 buildings using an appropriate which goes beyond the resources available on a single
 289 local machine or server. For this the use of a cloud based of GPU computing infrastructure is planned in
 290 order to reach feasible computing time. Similar to the approach [26] a hardware-in-the-loop architecture
 291 is envisioned to deploy the resulting black-box models on an embedded device for inference while
 292 streaming data from a real building. In such scenarios, the models would be pre-trained with only
 293 partial retraining and model update locally based on continuously streamed energy consumption
 294 values from local smart meters.

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300 Abbreviations

301 The following abbreviations are used in this manuscript:

302

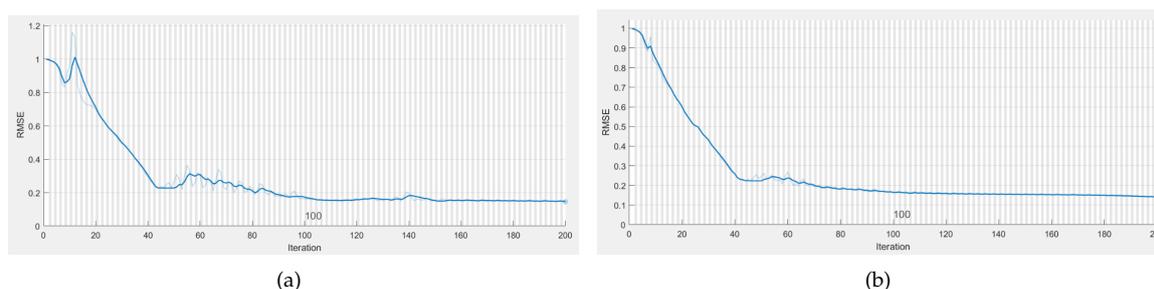


Figure 11. RMSE Accuracy during Training: New York a) NY-4 b) NY-2

ADAM	Adaptive Moment Estimation
ARIMA	Auto-Regressive Integrated Moving Average
BPTT	Backpropagation Through Time
CV - RMSE	Coefficient of Variation of RMSE
LSTM	Long Short-Term Memory
DL	Deep Learning
GRU	Gated Recurrent Unit
MAPE	Mean Absolute Percentage Error
MSE	Mean Squared Error
RMSE	Root Mean Squared Error
RNN	Recurrent Neural Network
RTRL	Real-Time Recurrent Learning

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