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智慧能源实验室

# Smart Meter Data Analytics for Customer Behavior Modeling

**Yi Wang Tsinghua University**

**2018-10-22**

No.	System/ Data	Data Source	Data Type	Frequency	Data Structure
1	Economic Information	Statistic Bureau	GDP、CPI、PMI（Purchasing Managers Index）、Sales Value、Prosperity Index	Per Month	Non structural
2	Energy Consumption Data	Energy Efficiency Platform	Electrical Load、Output、Power Quality、Temperature	15Min	Non structural /Structural
3	Meteorological Data	Meteorological Bureau	Temperature、Humidity、Rainfall	Per Day	Structural
4	EV Charging Data	Charging-Pile RTU	Current、Voltage、Charging Rate、State of Charge	15Min	Structural
5	Customer Service Voice Data	Customer Service System	Customer Voice Data	Real Time	Non structural

**Variety**

**Value???**

**Velocity**

**Volume**

10 million Smart Meters, 15min



60GB per day, 21TB per year.

## Participants and their businesses on the demand side

- ✓ Network Security
- ✓ Economic Operation

**DSO**



**Aggregator**

- ✓ Demand Response
- ✓ Energy Efficiency

**Electricity  
Information**

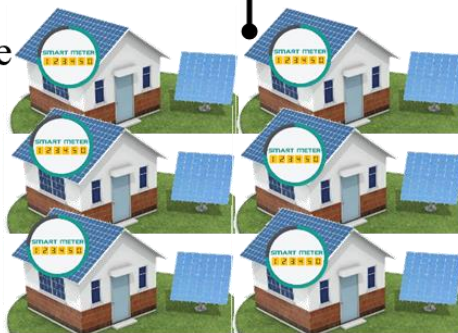
**Retailer**



**Consumer**

- ✓ Home Energy Management
- ✓ Transactive Energy

**Smart Meter**



**Data Service  
Provider**

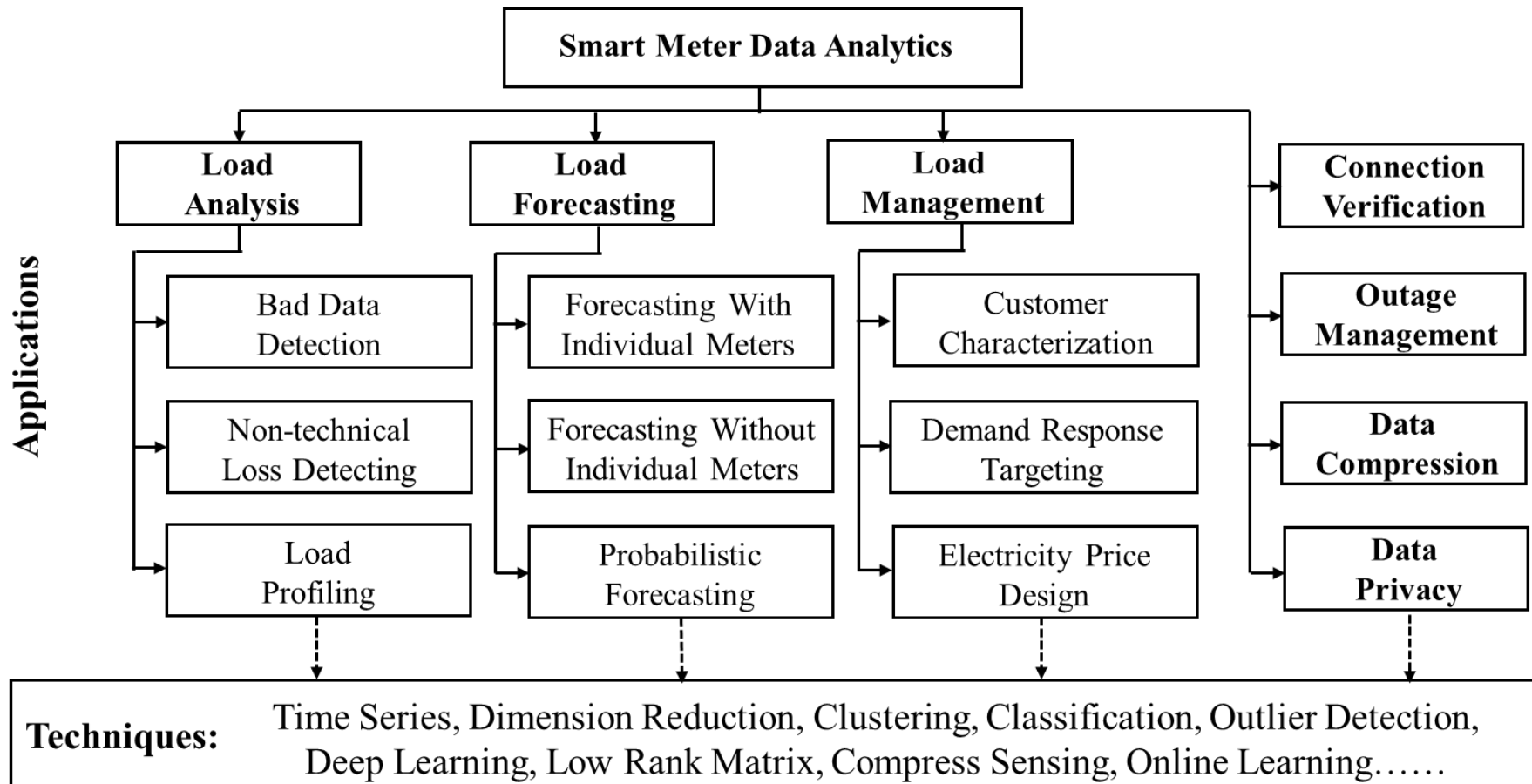


- ✓ Data Cleaning
- ✓ Data Analytics

- ✓ Electricity Purchasing
- ✓ Price Design
- ✓ Personal Service
- ✓ Theft Detection

Chongqing Kang, **Yi Wang**, Yusheng Xue, Gang Mu, and Ruijin Liao, "Big Data Analytics in China's Electric Power Industry", *IEEE Power and Energy Magazine*, 2018, 16(3):54-65.

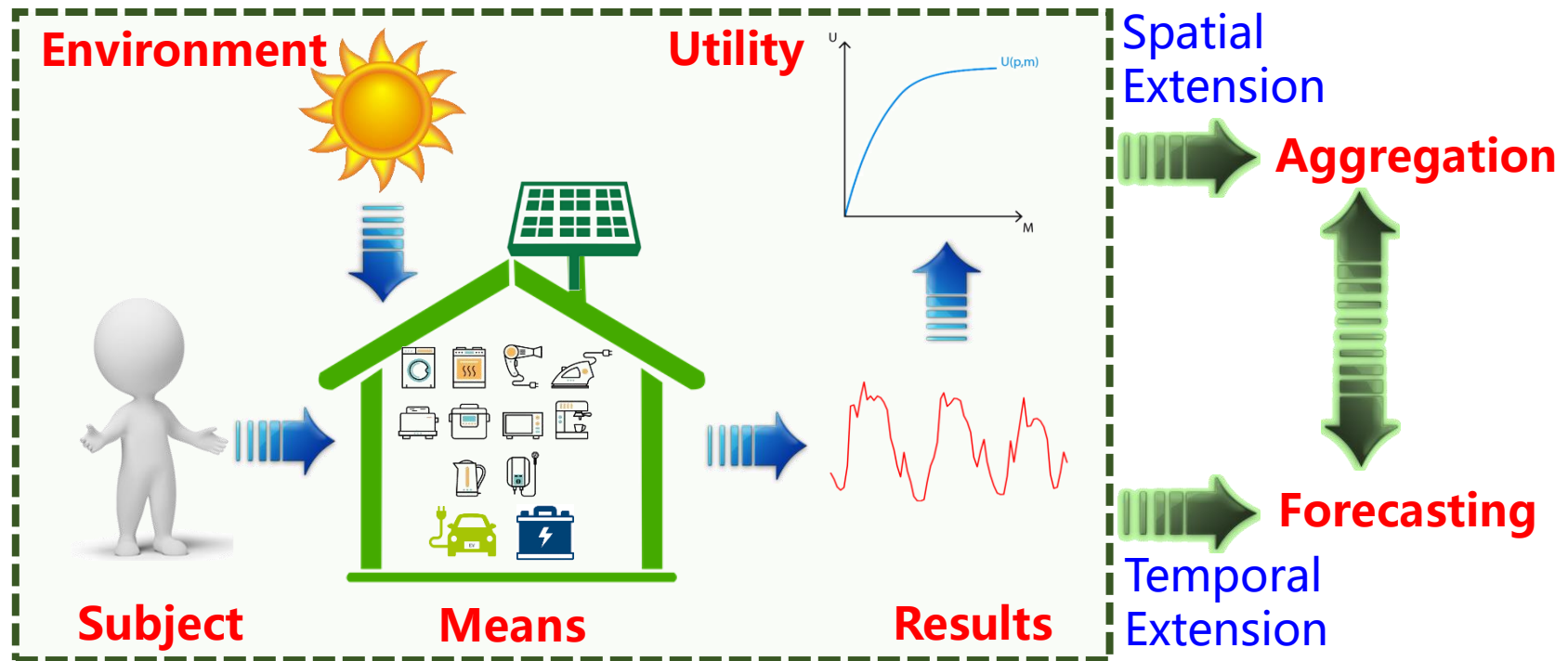
Data Analytics is commonly dissected into three stages: **descriptive analytics** (what do the data look like), **predictive analytics** (what is going to happen with the data), and **prescriptive analytics** (what decisions can be made from the data).



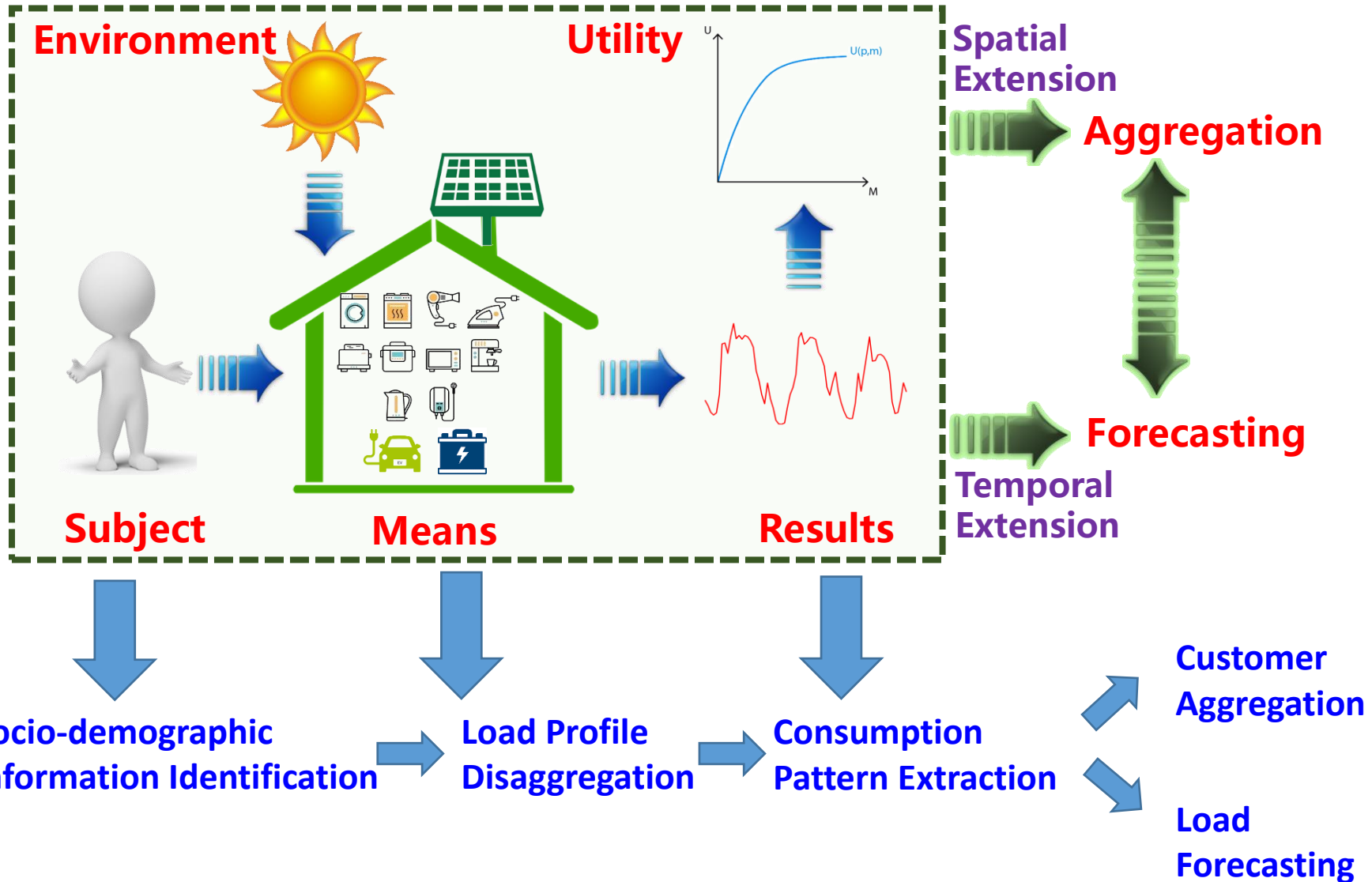
Yi Wang, Qixin Chen, Tao Hong, and Chongqing Kang, "Review of Smart Meter Data Analytics: Applications, Methodologies, and Challenges", *IEEE Trans. Smart Grid*, in press.

**What is Customer Behavior ?** One answer from sociological perspective:

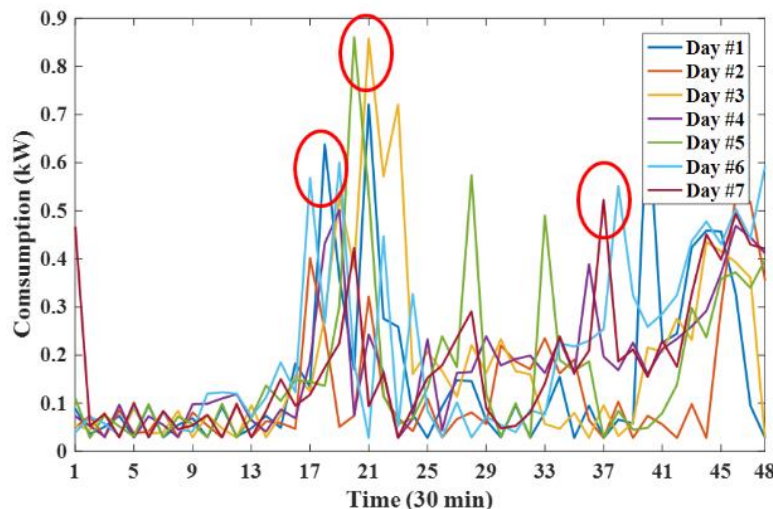
- Customer behavior refers to the electricity consumption **activities and related attitudes** of customers under a certain environment to maximize the overall utility.



- It has five basic parts: behavior subject, behavior environment, behavior means, behavior utility, behavior results.
- We can also have two extensions from spatial and temporal perspectives.



Retailers attempt to analyze customers' electricity consumption behaviors, so that they can provide **diversified and personalized services**.



**Can we identify the social-demographic information of the consumers?**



**Challenges:**

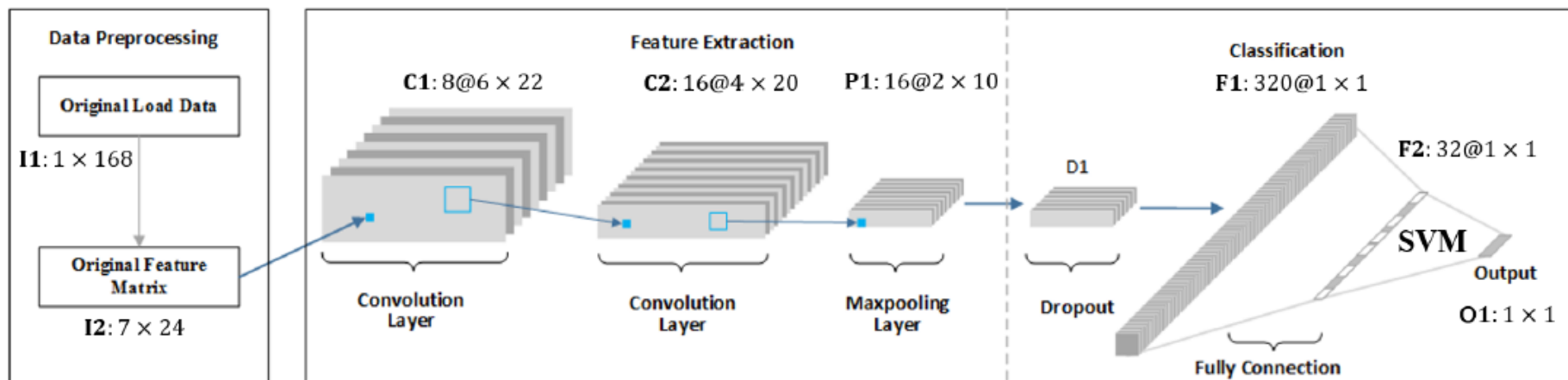
- 1) Problem formulation;**
- 2) High dimensional load data;**
- 3) High time shift invariance;**

Yi Wang, Qixin Chen, Dahua Gan, Jingwei Yang, Daniel Kirschen, and Chongqing Kang, "Deep Learning-Based Socio-demographic Information Identification from Smart Meter Data", *IEEE Trans. Smart Grid*, in press.



No.	Question No.	Socio-demographic Information Question	Answers	Number
1	300	Age of chief income earner	Young(<35)	436
			Medium(35~65)	2819
			Old(>65)	953
2	310	Chief income earner has retired or not	Yes	1285
			No	2947
3	401	Social class of chief income earner	A or B	642
			C1 or C2	1840
			D or E	1593
4	410	Have children or not	Yes	1229
			No	3003
5	450	House type	Detached or bungalow	2189
			Semi-detached or terraced	1964
6	453	Age of the house	Old(>30)	2151
			New(<30)	2077
			Very low(<3)	404
7	460	Number of bedrooms	Low(=3)	1884
			High(=4)	1470
			Very High(>4)	474
8	4704	Cooking facility type	Electrical	1272
			Not Electrical	2960
9	4905	Energy-efficient light bulb proportion	Up to half	2041
			Three quarters or more	2191
			Small(<100)	232
10	6103	Floor area	Medium(>100&<200)	1198
			Big(>200)	351

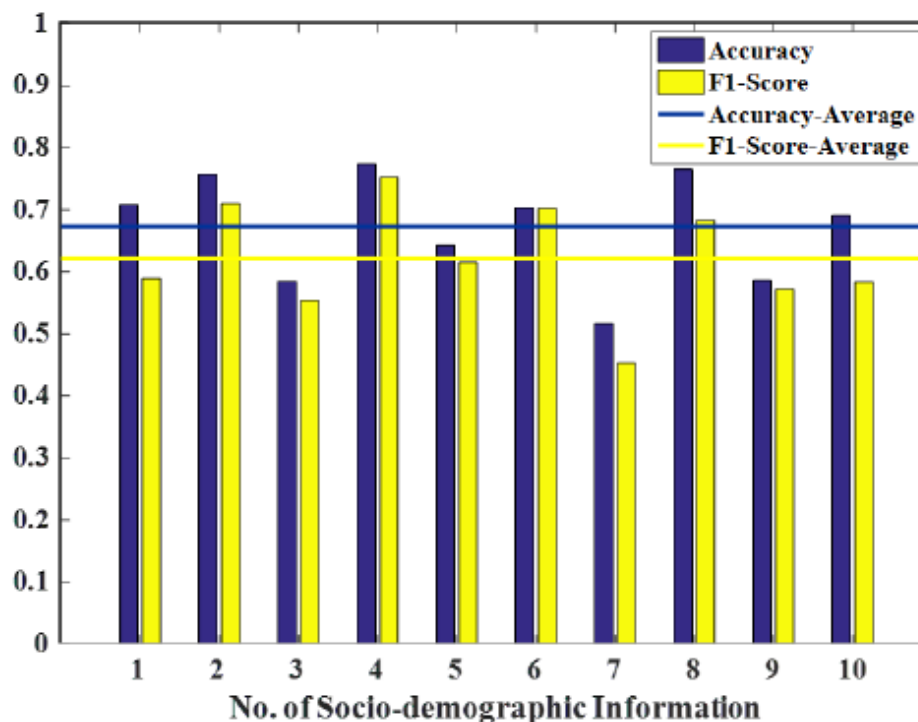




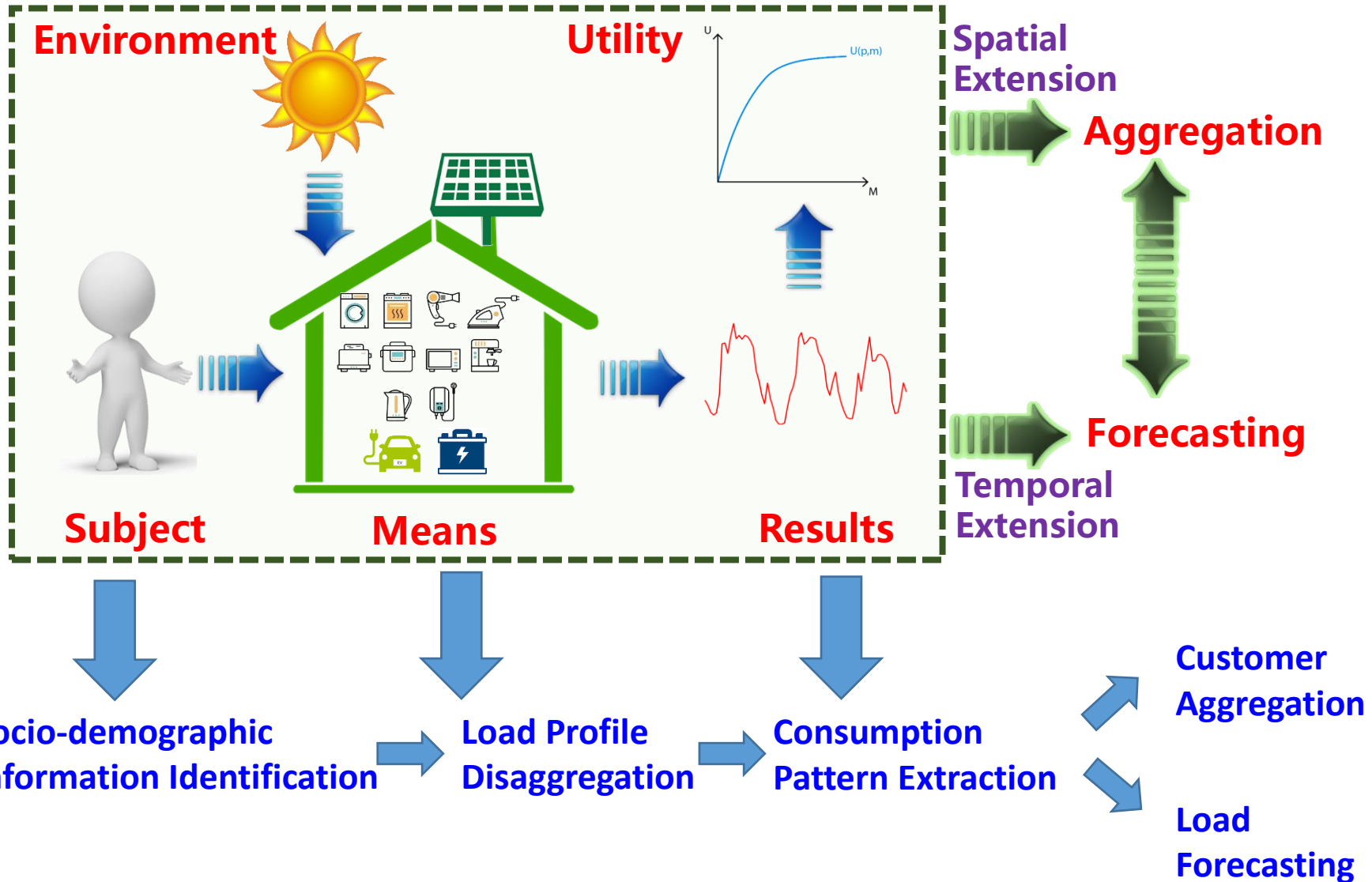
**F<sub>1</sub> SCORES OF DIFFERENT METHODS**

	SVM	LS	PS	SS	CS	Proposed	Improvement 1	Improvement 2
1	0.562	0.563	0.539	0.533	0.571	<b>0.589</b>	1.42%	<b>3.15%</b>
2	0.652	0.659	0.602	0.569	0.687	<b>0.71</b>	4.25%	<b>3.35%</b>
3	0.474	0.458	0.47	0.451	0.512	<b>0.554</b>	8.02%	<b>8.20%</b>
4	0.709	0.711	0.687	0.615	0.737	<b>0.752</b>	3.66%	<b>2.04%</b>
5	0.446	0.563	0.562	0.451	0.584	<b>0.616</b>	3.73%	<b>5.48%</b>
6	0.488	0.576	0.52	0.519	0.661	<b>0.702</b>	14.76%	<b>6.20%</b>
7	0.418	0.389	0.42	0.361	0.432	<b>0.454</b>	2.86%	<b>5.09%</b>
8	0.584	0.605	0.574	0.574	0.652	<b>0.683</b>	7.77%	<b>4.75%</b>
9	0.446	0.454	0.491	0.409	0.547	<b>0.572</b>	11.41%	<b>4.57%</b>
10	0.539	0.538	0.516	0.499	0.552	<b>0.583</b>	2.41%	<b>5.62%</b>

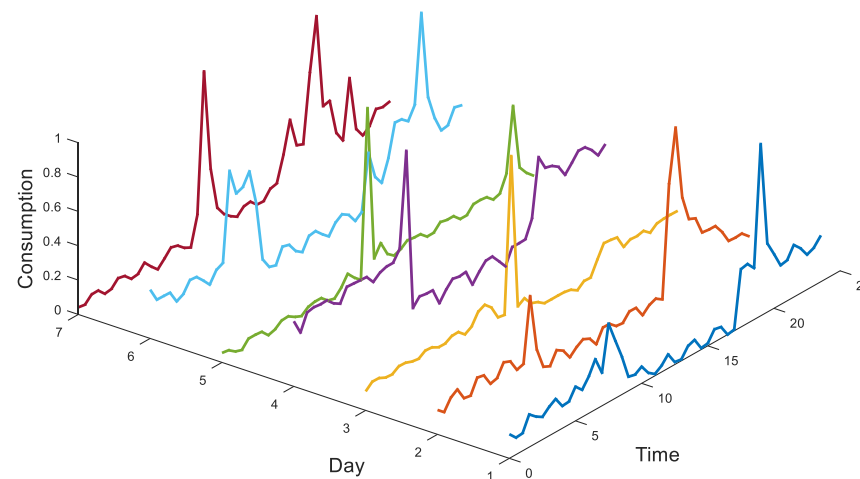
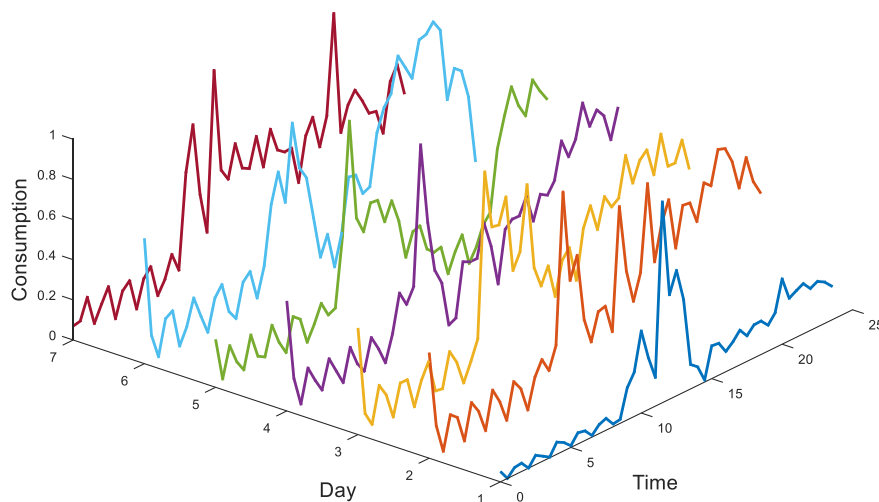




- Among these ten questions, the accuracies of #2 (**chief income earner has retired or not**), #4 (**have children or not**), and #8 (**cooking facility type**) are higher than 75%;
- The accuracies of #7 (number of bedrooms) and #9 (energy-efficient light bulb proportion) are lower than 60%;
- The accuracies of the remaining questions are between 60% and 75%.



## Characteristics of Individual Smart Meter Data

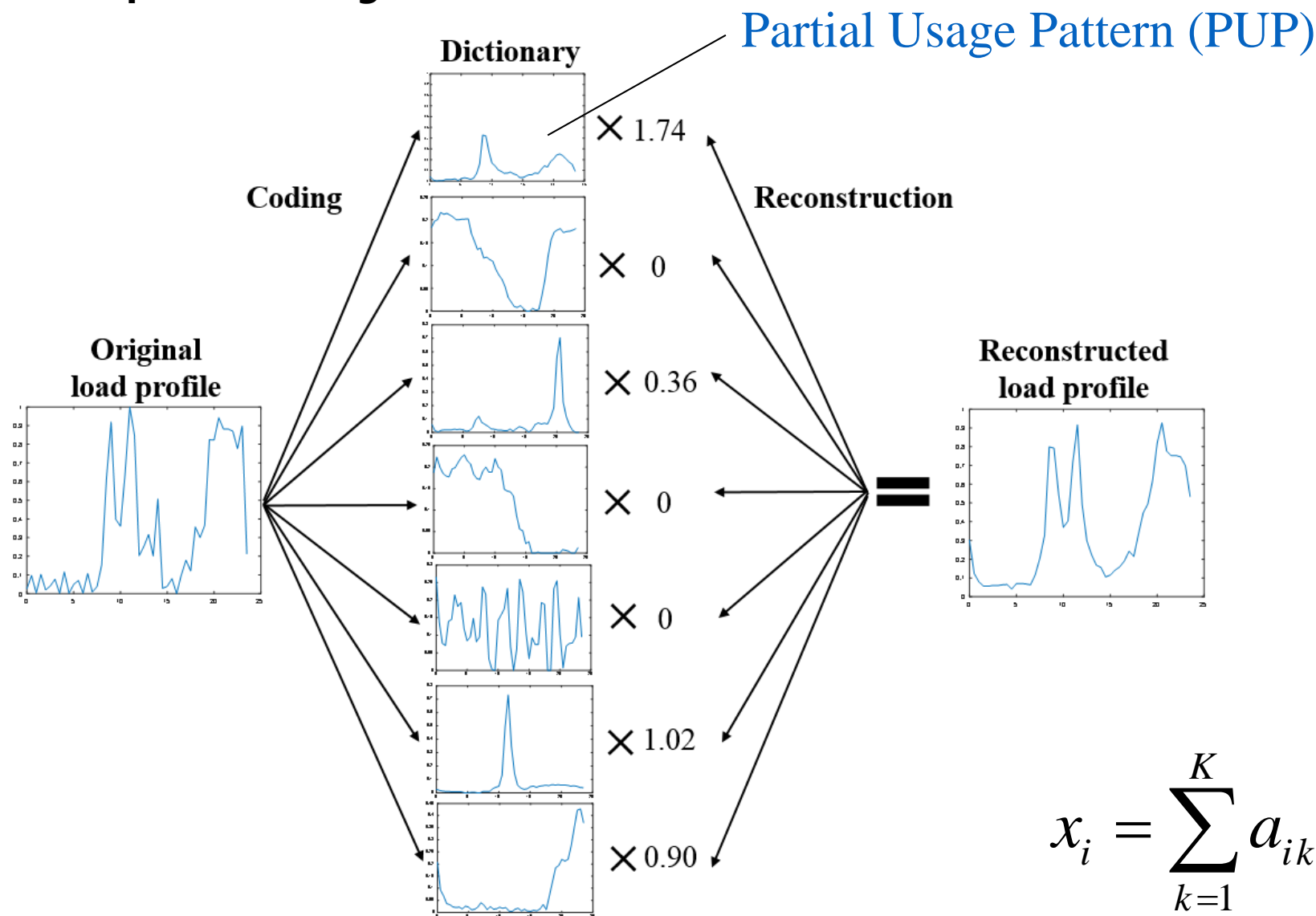


**Sparsity:** only a small fraction of the time has higher electricity consumption while the rest approximates to zero.

**Diversity:** load profiles are various with different customers and in different days, but it can be decomposed into different parts.

Yi Wang, Qixin Chen, Chongqing Kang, and Qing Xia, “Sparse and Redundant Representations-Based Smart Meter Data Compression and Pattern Extraction”, *IEEE Trans. Power Systems*, 2017, 32(3): 2142-2151.

## Idea of Sparse Coding



## Non-Negative Sparse Coding

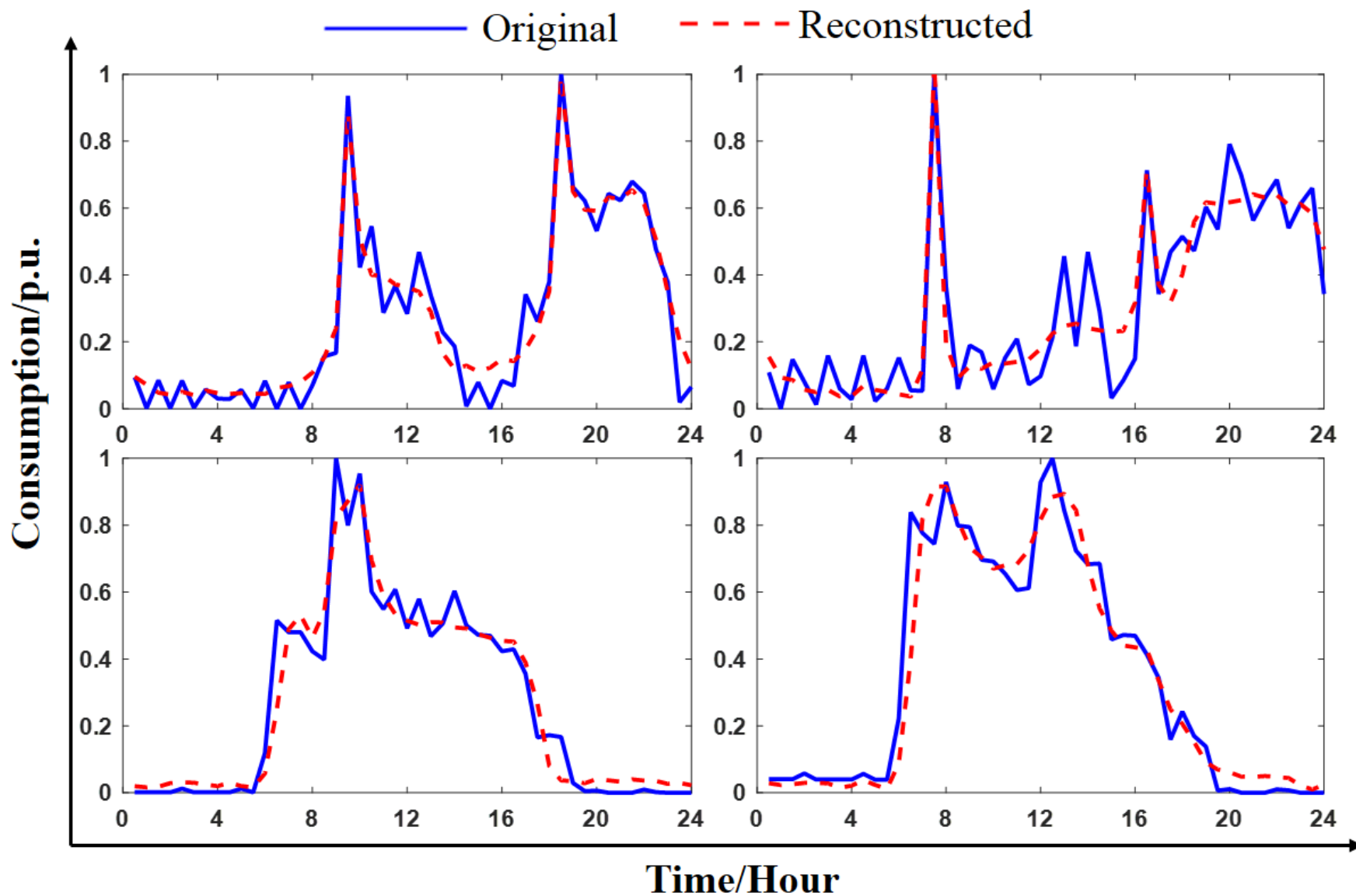
$$\min \quad \|X - DA\|_F^2 \quad \Rightarrow \quad \text{Minimize the recovery error}$$

$$s.t. \quad \|a_i\|_0 \leq s_0, \quad 1 \leq i \leq M \quad \text{Sparsity Constrains}$$

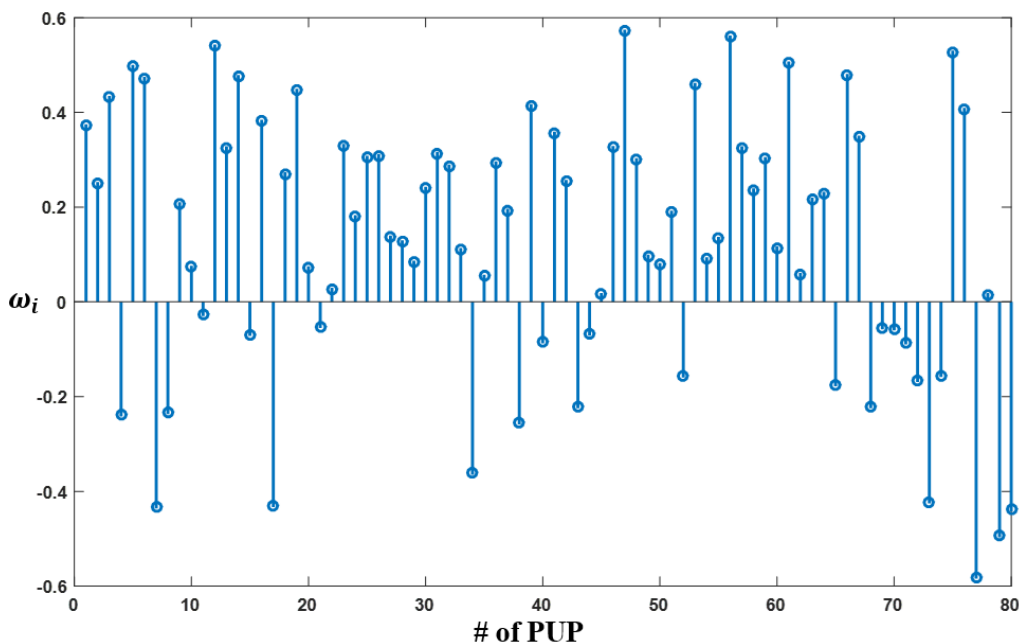
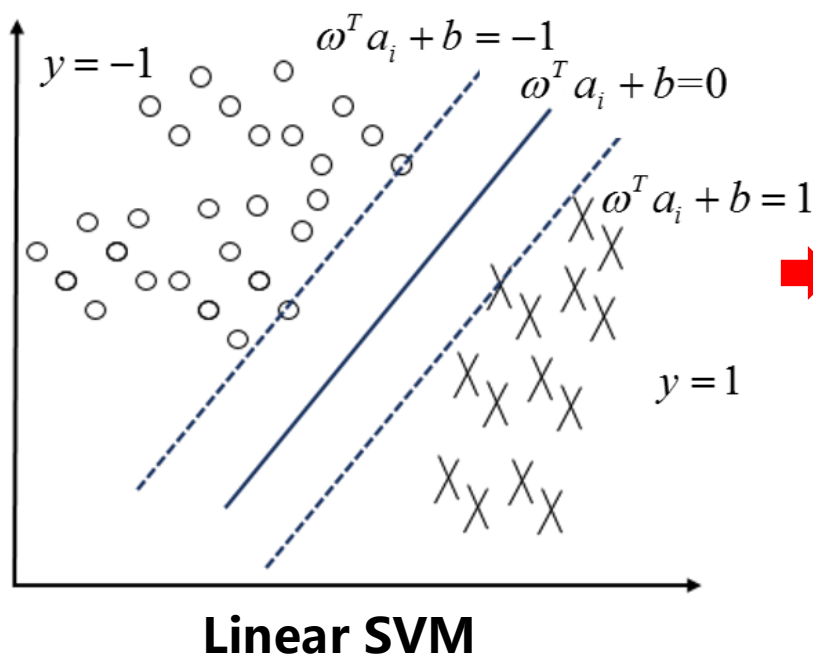
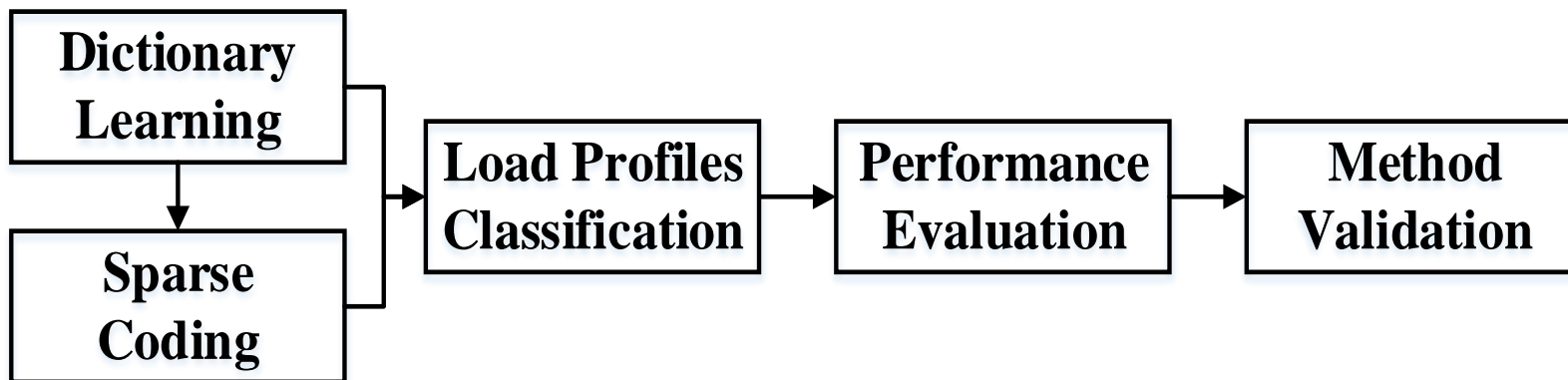
$$a_{i,k} \geq 0, \quad 1 \leq i \leq M, 1 \leq k \leq K \quad \text{Non-Negative Constrains}$$

$$d_{k,n} \geq 0, \quad 1 \leq k \leq K, 1 \leq n \leq N$$

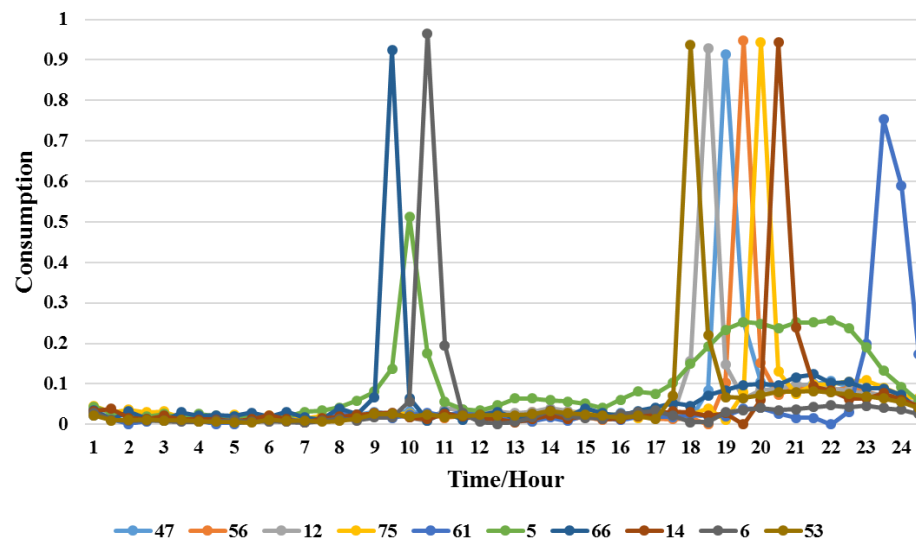
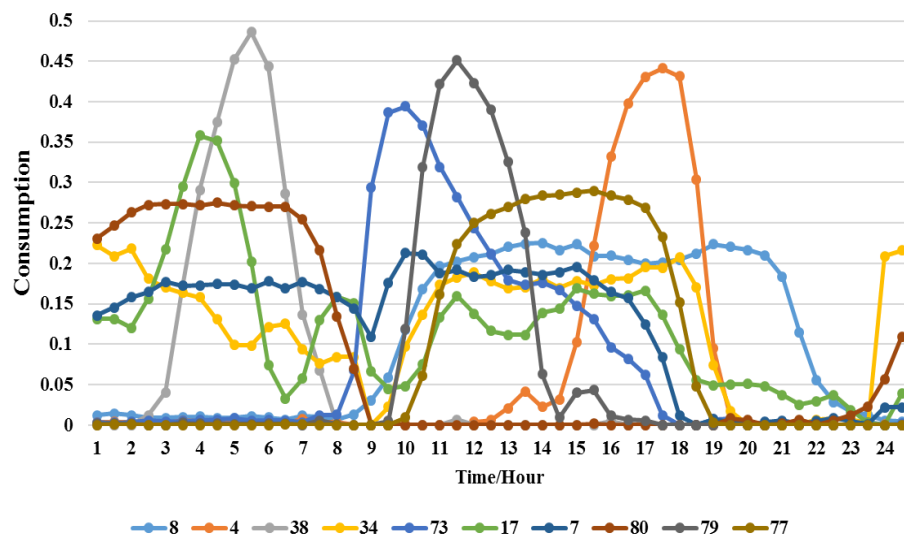
- 1) Search a redundant dictionary  $D$  that captures the features or PUPs of load profiles as well as possible
- 2) Optimize the coefficient vector  $A$  of each load profile to guarantee its sparsity and an acceptable reconstruction error.







## ◆ Ten most relevant PUPs for SMEs and residential customers



	Shape	Duration	Peak times
SME	Vaulted	Long	Dawn, working hours
Resident	Sharp peak	Short	Morning, night

$$RMSE = \sqrt{\frac{1}{K} \sum_{i=1}^K (x_i - \sum_{i=1}^M a_i d_i)^2}$$

$$MAE = \frac{1}{K} \sum_{i=1}^K \left| x_i - \sum_{i=1}^M a_i d_i \right|$$

**Data Compression-Based**

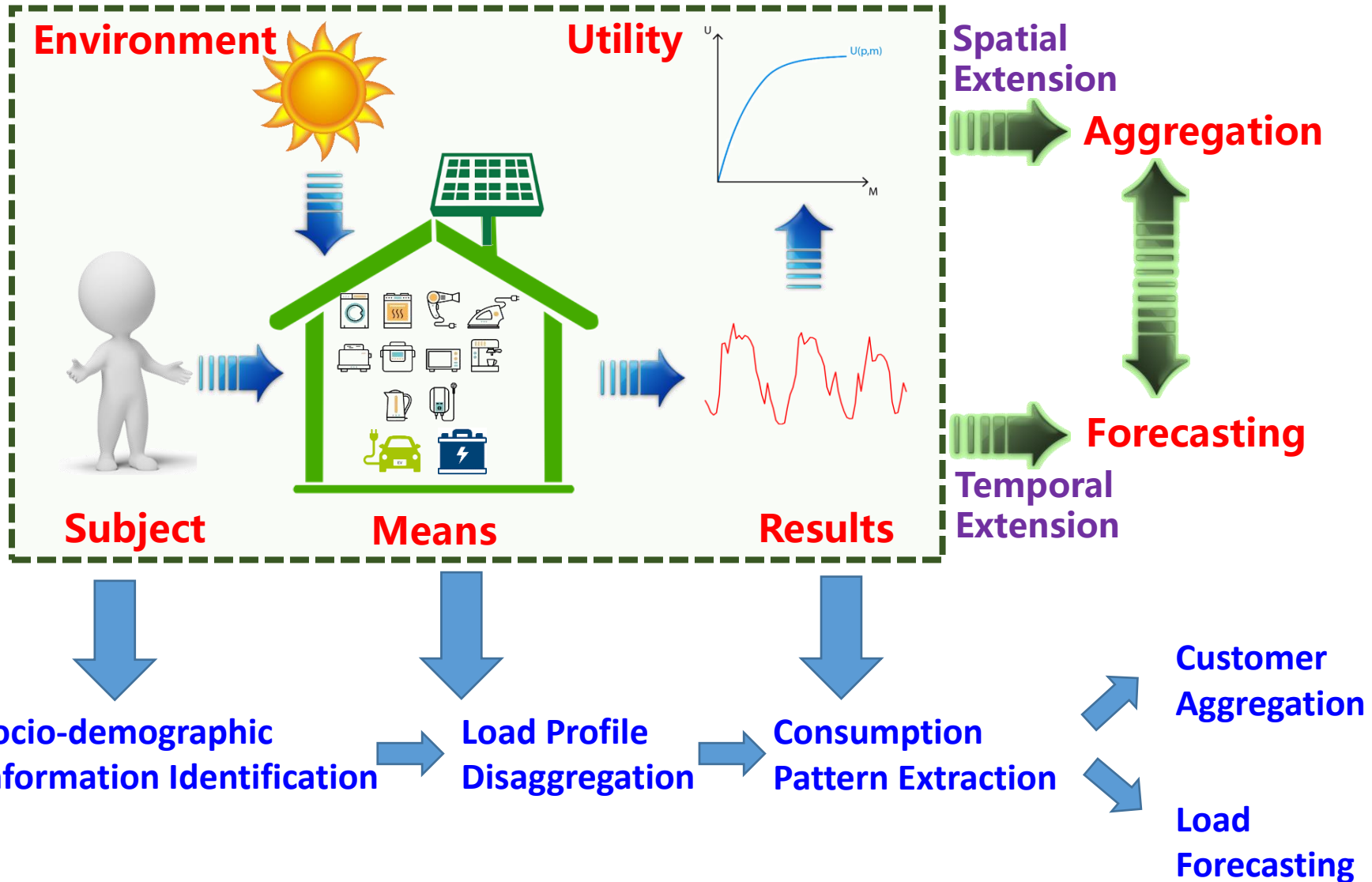
$$Accuracy = \frac{TP + TN}{TP + TN + FP + FN}$$

$$F1 = \frac{2 \times precision \times recall}{precision + recall}$$

**Classification-Based**

## ◆ Comparison with Different Techniques

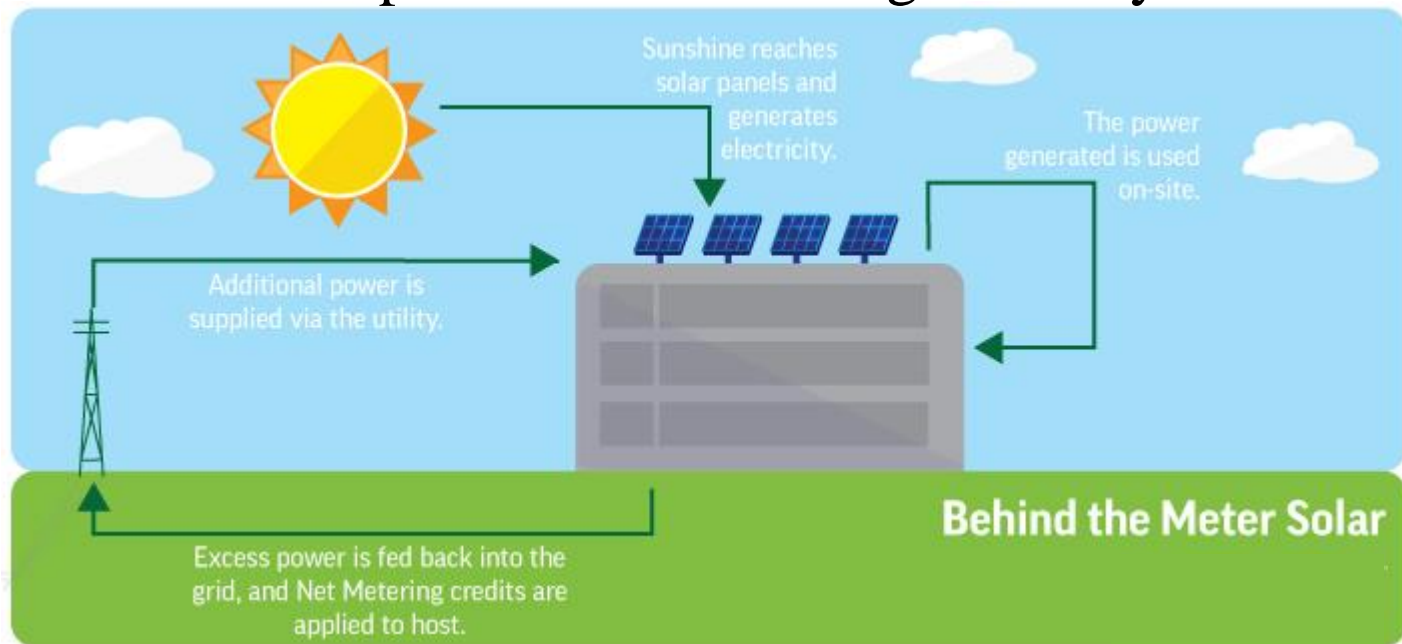
	Parameter	RMSE	MAE	Accuracy	F1
<b>K-SVD</b>	5, 80	0.099	0.060	0.874	0.793
<b>k-means</b>	80	0.120	0.180	0.786	0.752
<b>PCA</b>	5	0.111	0.167	0.771	0.764
<b>DWT</b>	5	0.141	0.327	0.667	0.688
<b>PAA</b>	6	0.112	0.181	0.706	0.725
<b>Original</b>	48	/	/	0.735	0.724



## Problem Statement & Basic Idea

Behind-the-meter (BtM) PV are invisible to DSO which poses great challenges to real time situation awareness.

- How to estimate the capacity of BtM PV?
- How to further improve the forecasting accuracy?

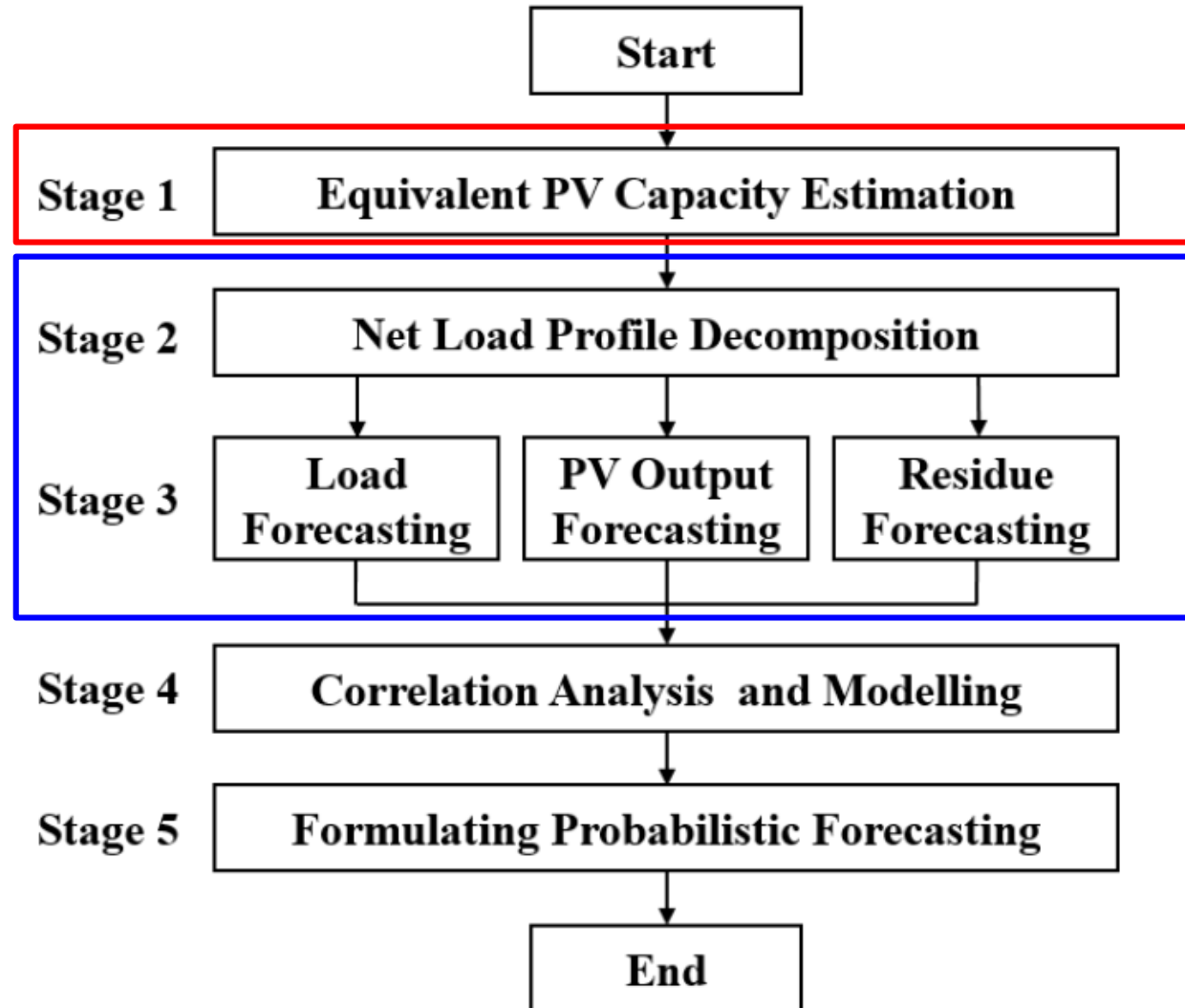


**Yi Wang**, Qixin Chen, Chongqing Kang, and Qing Xia, "Sparse and Redundant Representations-Based Smart Meter Data Compression and Pattern Extraction", *IEEE Trans. Power Systems*, 2017, 32(3): 2142-2151.

## Framework

**Key Problem**

**Basic Idea**



## PV Capacity Estimation

Initialize the capacity



Estimate  
PV output

$$P_t \approx C \frac{I_{PV,t}}{1000} [1 - \mu (T_{PV,t} - 25)]$$



Estimate  
original load

$$L_{E,t} = f_L(M_t, W_t, H_t, T_{A,t})$$



Calculate  
residual

$$Res_t = Net_t - L_{E,t} + P_{E,t}$$



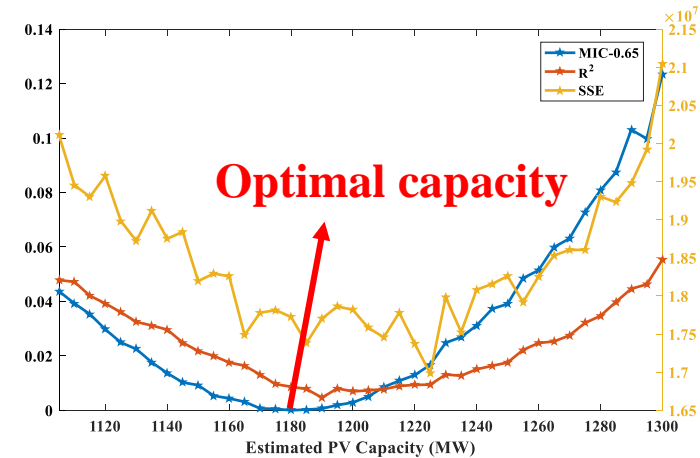
Correlation  
analysis

$$R = \arg \min_{C_{eq}, \beta_{eq}, \gamma_{eq}} MIC(Res_t, I_{GHI,t})$$

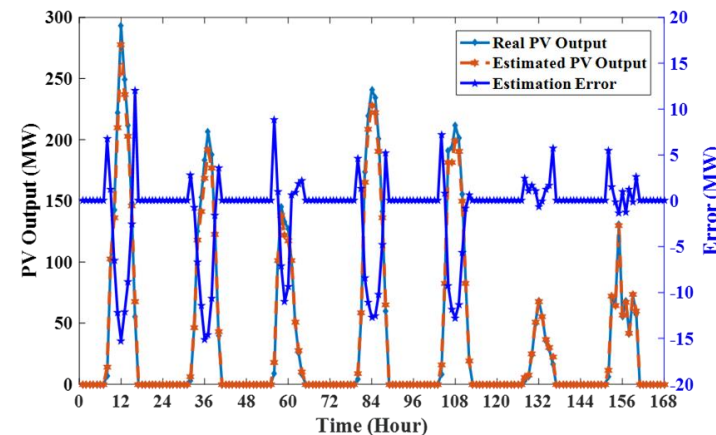


Stop when R does not decrease

Adjust the capacity



Estimated PV output





# Behind-the-meter (BtM) PV

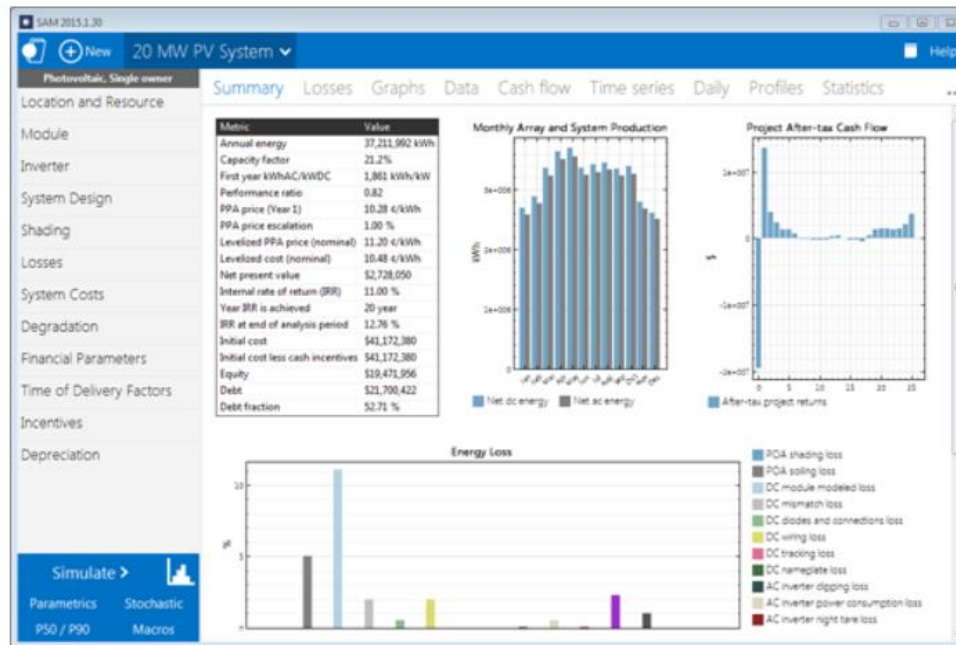


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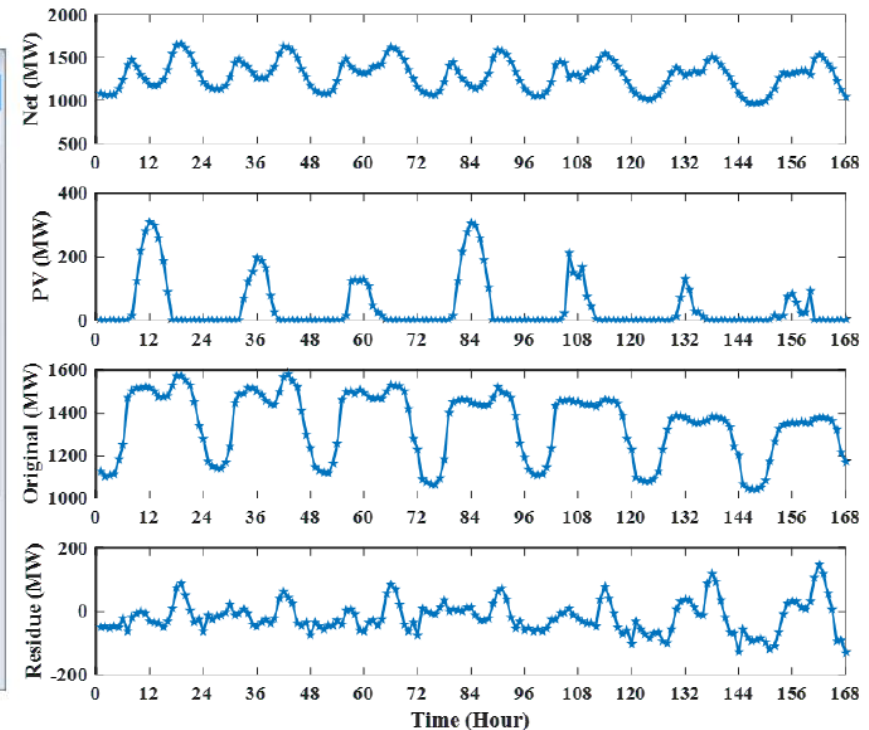
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## Data Simulation

System Advisor Model (SAM)  
Developed by NREL



## Net load separation



## Results

### Competing methods

	Point Forecasting	Probabilistic Forecasting
Time Series	#1	#4
Considering Temperature	#2	#5
Considering Temperature and Solar Irradiation	#3	#6

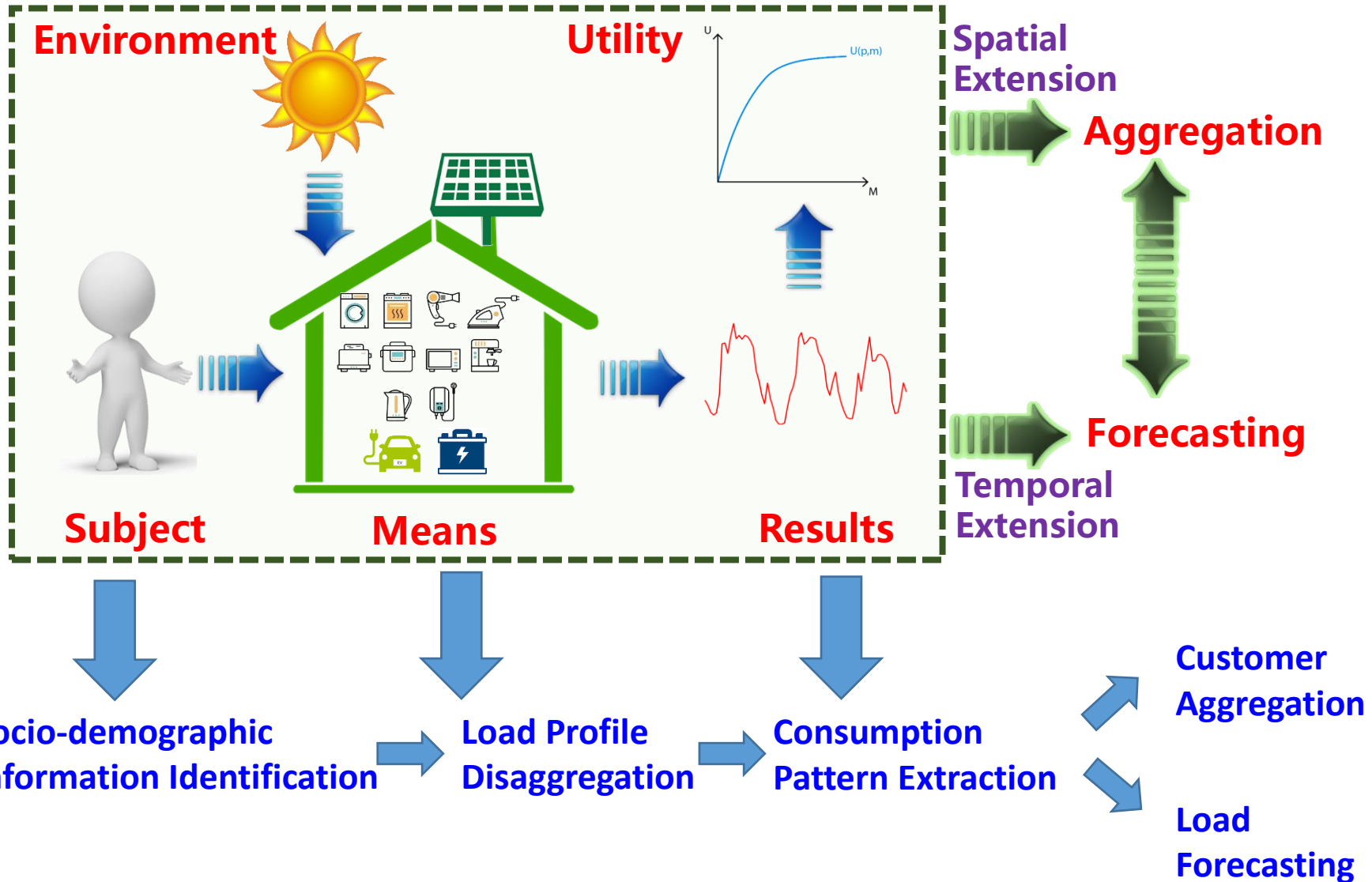
### Point forecasting

PV Penetration	Proposed Method	Method #1	Method #2	Method #3
0	34.3/2.60	38.3/2.85	40.7/3.06	<b>34.2/2.59</b>
5%	<b>60.1/3.37</b>	94.6/5.28	101.5/5.47	61.4/3.59
10%	<b>80.9/4.80</b>	145.8/8.17	157.5/8.50	83.6/5.23
15%	<b>109.1/7.28</b>	221.8/13.1	209.7/12.3	115.0/8.25
20%	<b>140.8/22.6</b>	279.1/109.2	267.1/84.1	162.8/43.6

**The higher, the better !**

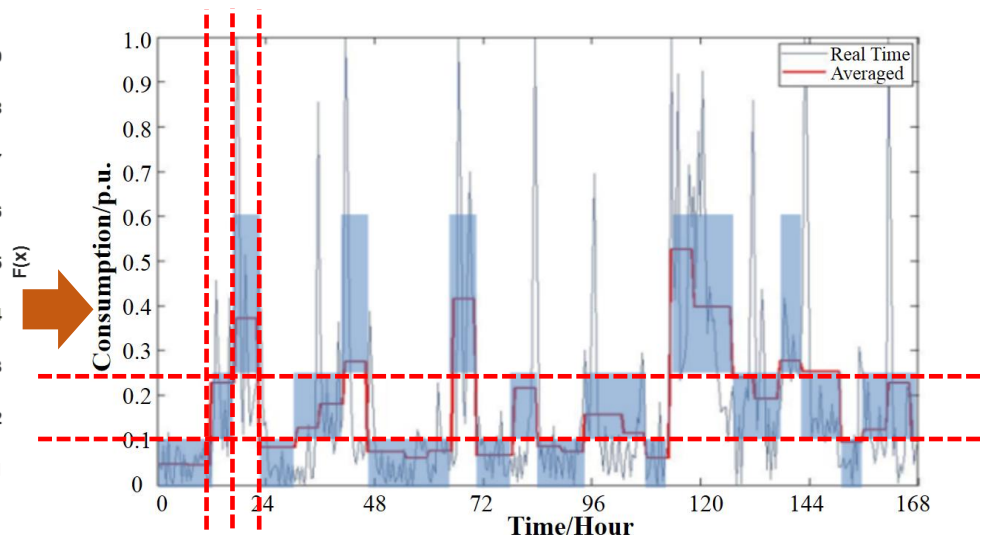
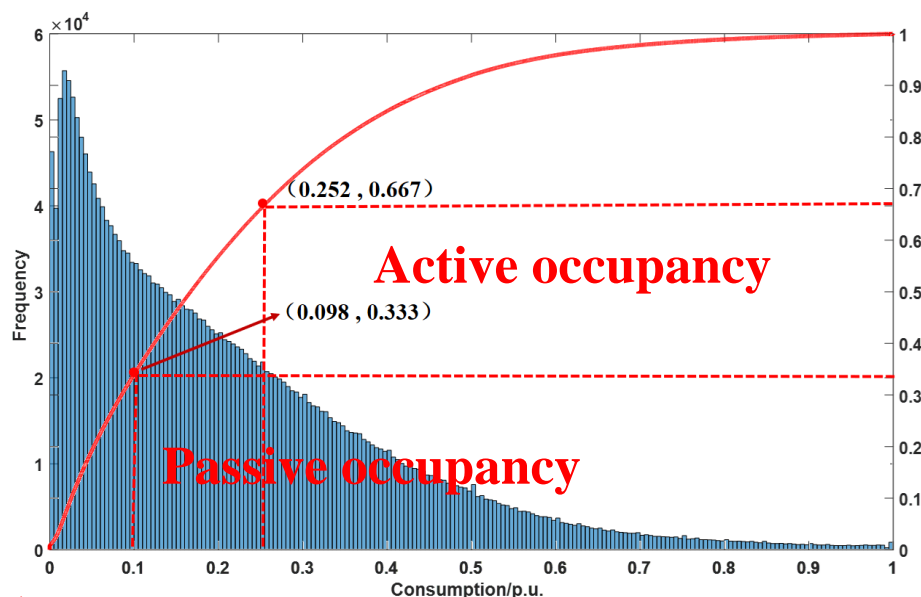
### Probabilistic forecasting

PV Penetration	Proposed Method	Method #4	Method #5	Method #6
0	34.2	42.1	38.8	<b>34.0</b>
5%	<b>43.4</b>	60.1	58.1	45.7
10%	<b>55.9</b>	82.7	80.5	63.2
15%	<b>69.2</b>	108.7	107.5	80.3
20%	<b>82.5</b>	135.2	133.7	97.7



The customers aggregated in the same cluster should share at least one similar characteristic.

- Characteristic Extraction
- Clustering Algorithm



"abcabbcaaacabaabbaccbbbbcabb"

Yi Wang, Qixin Chen, Chongqing Kang, and Qing Xia, "Clustering of Electricity Consumption Behavior Dynamics Toward Big Data Applications", *IEEE Trans. Smart Grid*, 2016, 7(5): 2437-2447.

# Customer Aggregation

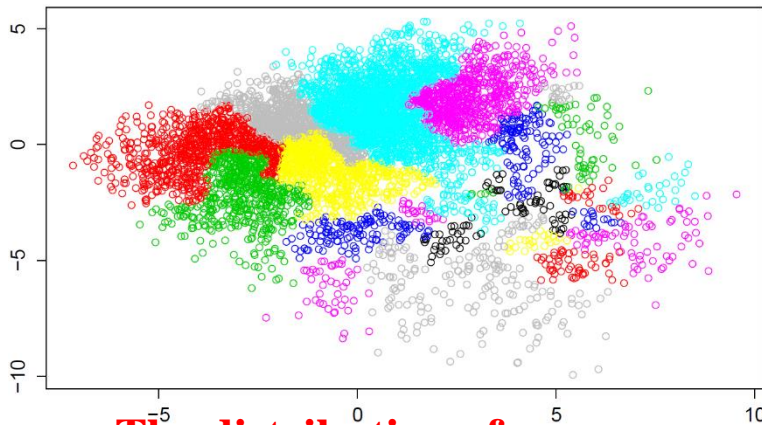
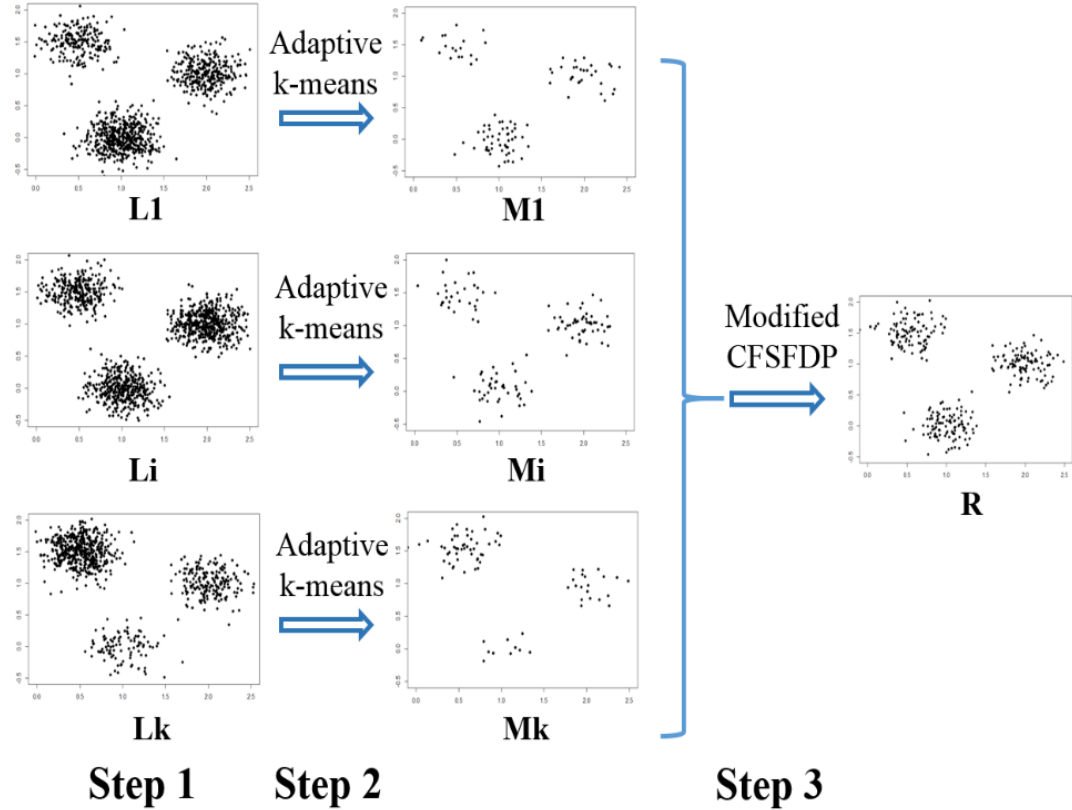


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$$\begin{array}{ccc}
 \mathbf{P}^1 & & \mathbf{P}^2 \\
 \begin{bmatrix} p_{11}^1 & p_{12}^1 & \cdots & p_{1n}^1 \\ p_{21}^1 & p_{22}^1 & \cdots & p_{2n}^1 \\ \vdots & \vdots & \ddots & \vdots \\ p_{n1}^1 & p_{n2}^1 & \cdots & p_{nn}^1 \end{bmatrix} & \Rightarrow & \begin{bmatrix} p_{11}^2 & p_{12}^2 & \cdots & p_{1n}^2 \\ p_{21}^2 & p_{22}^2 & \cdots & p_{2n}^2 \\ \vdots & \vdots & \ddots & \vdots \\ p_{n1}^2 & p_{n2}^2 & \cdots & p_{nn}^2 \end{bmatrix} \\
 \uparrow & & \downarrow \\
 \begin{bmatrix} p_{11}^4 & p_{12}^4 & \cdots & p_{1n}^4 \\ p_{21}^4 & p_{22}^4 & \cdots & p_{2n}^4 \\ \vdots & \vdots & \ddots & \vdots \\ p_{n1}^4 & p_{n2}^4 & \cdots & p_{nn}^4 \end{bmatrix} & \Leftarrow & \begin{bmatrix} p_{11}^3 & p_{12}^3 & \cdots & p_{1n}^3 \\ p_{21}^3 & p_{22}^3 & \cdots & p_{2n}^3 \\ \vdots & \vdots & \ddots & \vdots \\ p_{n1}^3 & p_{n2}^3 & \cdots & p_{nn}^3 \end{bmatrix} \\
 \mathbf{P}^4 & & \mathbf{P}^3
 \end{array}$$

**Distributed clustering towards big data applications**

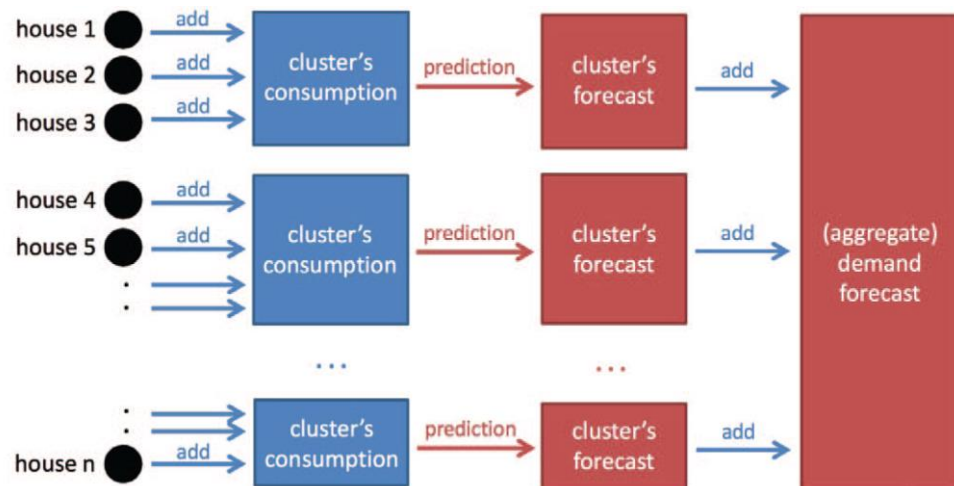


**The distribution of over 6000 customers**

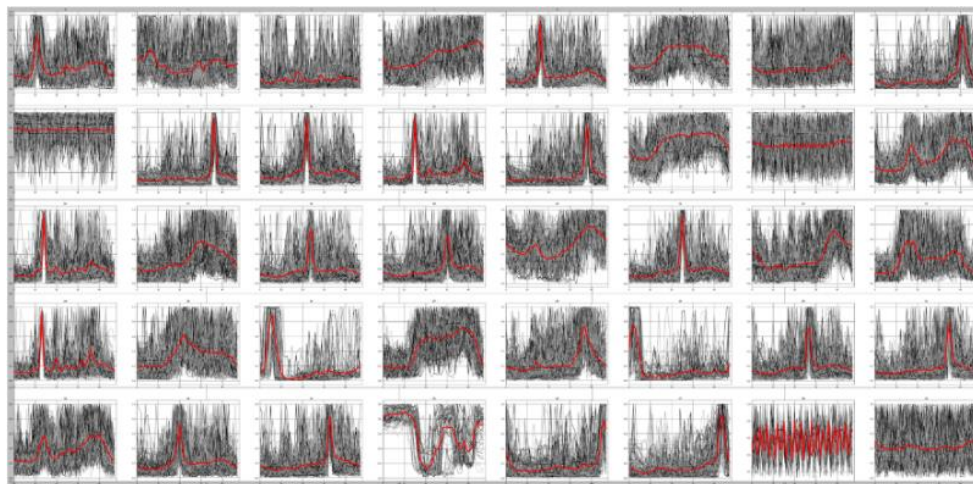
**Which customers are suitable for demand response?**



With the prevalence of smart meters, fine-grained sub profiles reveal more information about the aggregated load and further help improve the forecasting accuracy.



Is it possible to utilize both ensemble techniques and fine-grained subprofiles to further improve the forecasting accuracy?



**Yi Wang**, Qixin Chen, Mingyang Sun, and Chongqing Kang and Qing Xia, “An Ensemble Forecasting Method for the Aggregated Load with Subprofiles”, *IEEE Trans. Smart Grid*, 2018, 9(4): 3906-3908.



- How to determine the number of clusters?
- The optimal number of clusters is different for different dataset?

Real load

The n-th predicted load

$$\hat{\omega} = \arg \min_{\omega} \sum_{t=1}^T \frac{1}{T} \frac{|L_{en,t} - \hat{L}_{en,t}|}{L_{en,t}} \quad \rightarrow \quad \text{Minimize MAPE}$$

It can be formulated as LP problem.

$$s.t. \quad \hat{L}_{en,t} = \sum_{n=1}^N \omega_n \hat{L}_{en,n,t}, \quad \sum_{n=1}^N \omega_n = 1, \quad \omega_n \geq 0.$$

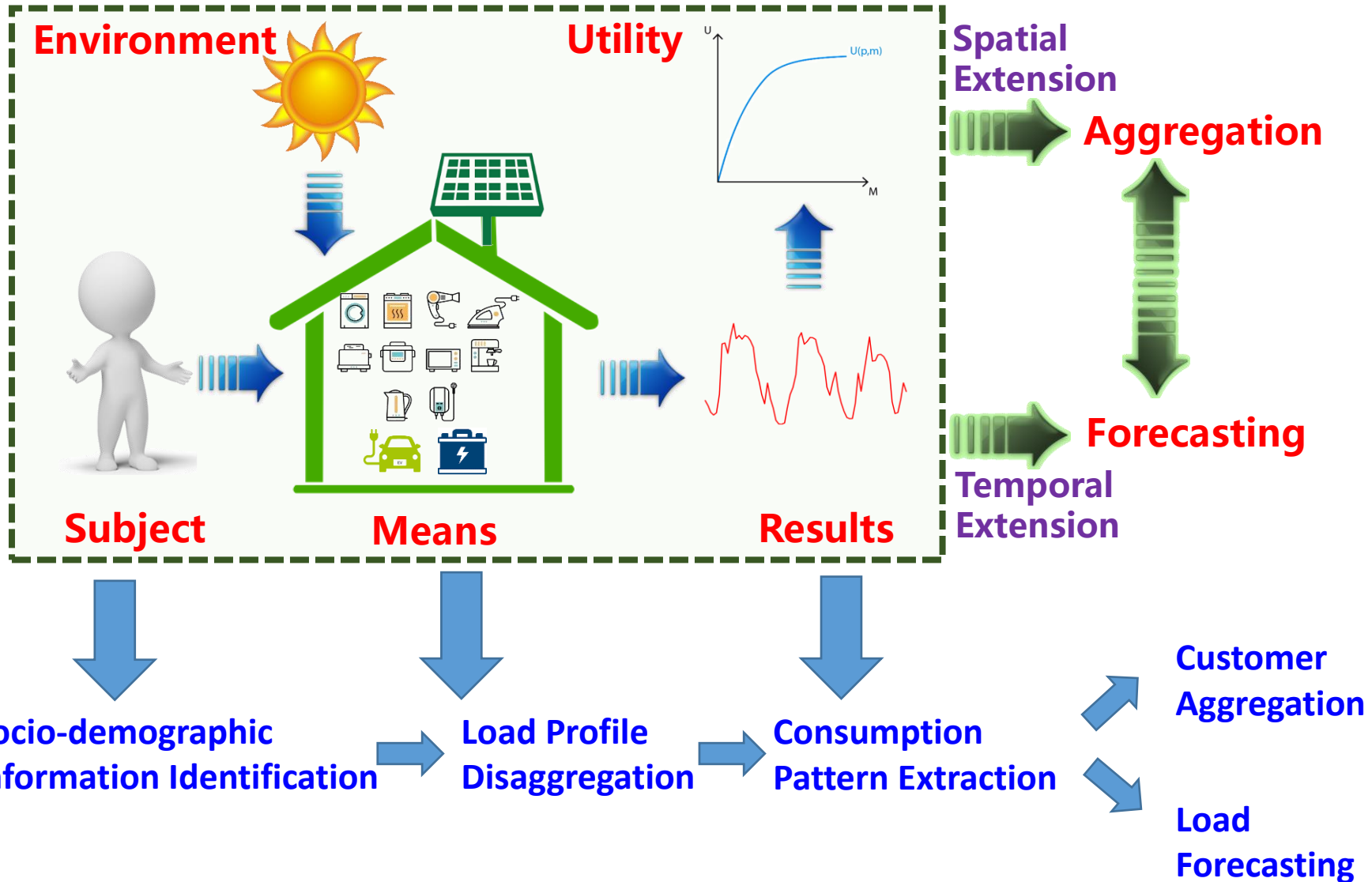


To determine the weights for the forecasts

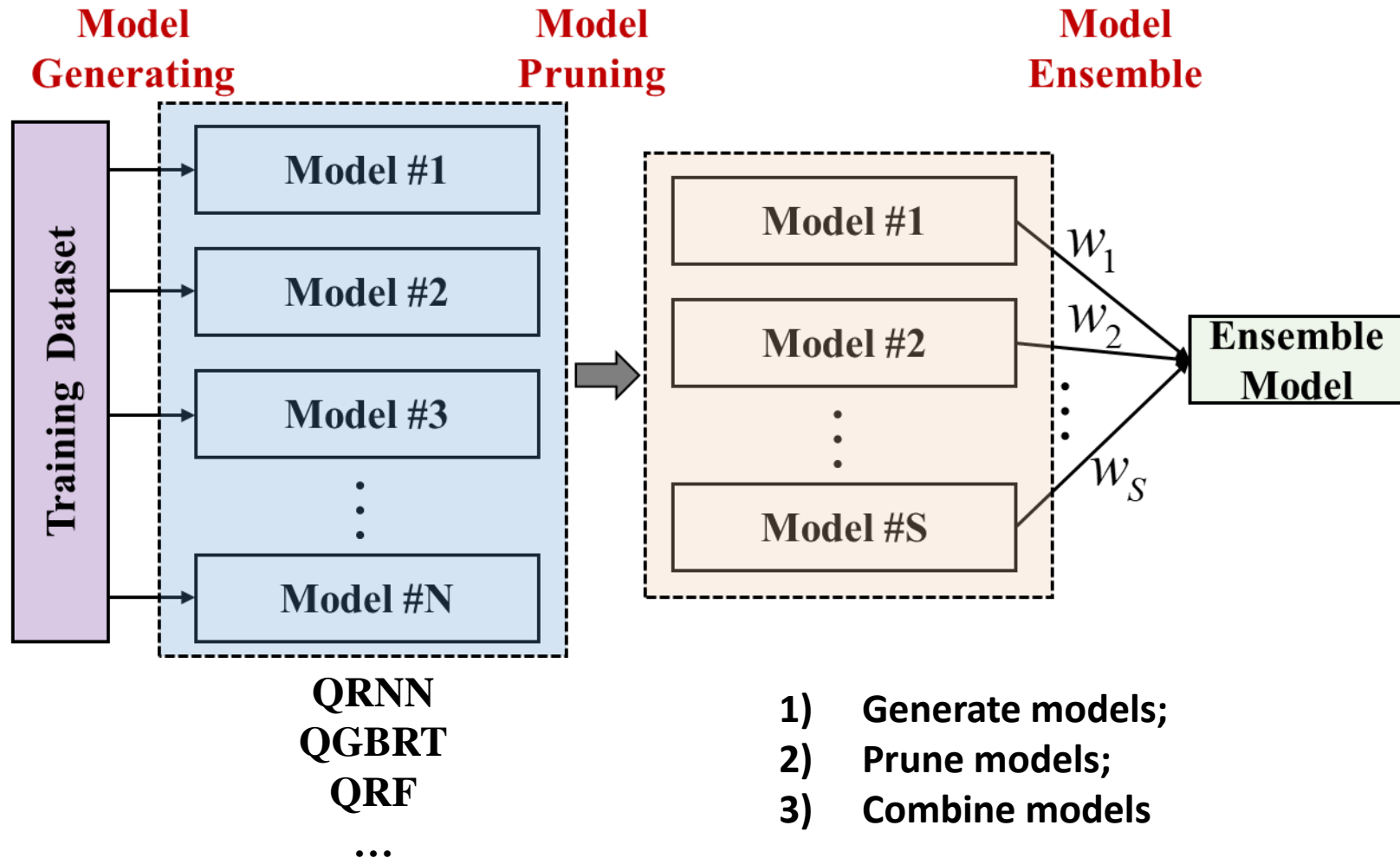
$N$	1	2	4	8	16	32	64	128	256	...	5237	Ensemble
$\omega$	0.634	0	0	0.271	0	0	0.095	0	0	...	0	/
MAPE	<b>4.25%</b>	5.05%	5.29%	4.74%	5.55%	4.66%	4.79%	5.09%	5.59%	...	10.31%	<b>4.05%</b>
RMSE	<b>210.95</b>	229.73	228.01	217.68	244.9	217.64	227.36	232.61	250.27	...	441.33	<b>202.88</b>

Case studies on both residential load data and substation load data **demonstrate the superior performance of the proposed ensemble method** when comparing with the traditional direct or bottom-up forecasting strategies.





## Ensemble Learning



Yi Wang, Ning Zhang, Yushi Tan, Tao Hong, Daniel Kirschen, and Chongqing Kang, “Combining Probabilistic Load Forecasts”, *IEEE Trans. Smart Grid*, in press.

## From point forecast to probabilistic forecast

$$f_e(\mathbf{X}_{n,t}, \omega) = \sum_{n=1}^N \omega_n f_n(\mathbf{X}_{n,t}, \mathbf{W}_n).$$

$$\begin{aligned} \hat{\omega} = \arg \min_{\omega} \quad & \sum_{t \in T} L_{n,t} \left( \sum_{n=1}^N \omega_n f_n(\mathbf{X}_{n,t}, \mathbf{W}_n), y_t \right) \\ \text{s.t.} \quad & \sum_{n=1}^N \omega_n = 1, \\ & \omega_n \geq 0, \quad \forall n \in \{1, \dots, N\}. \end{aligned}$$

Point Forecasts

$$f_{e,q}(\mathbf{X}_{n,t}, \omega_q) = \sum_{n=1}^N \omega_{n,q} f_{n,q}(\mathbf{X}_{n,t}, \mathbf{W}_{n,q}).$$

$$\begin{aligned} \hat{\omega}_q = \arg \min_{\omega_q} \quad & \sum_{t \in T} L_{n,t,q} \left( \sum_{n=1}^N \omega_{n,q} f_{n,q}(\mathbf{X}_{n,t}, \mathbf{W}_{n,q}), y_t \right) \\ \text{s.t.} \quad & \sum_{n=1}^N \omega_{n,q} = 1, \\ & \omega_{n,q} \geq 0, \quad \forall n \in \{1, \dots, N\}. \end{aligned}$$

Quantile Forecasts

## Linear Programming Model

$$\hat{y}_{t,q} \approx \sum_{n \in N} \omega_{n,q} \hat{y}_{n,t,q}$$

$$\hat{\omega}_q = \arg \min_{\omega_q} \sum_{t \in T} L_{t,q}(\hat{y}_{t,q}, y_t)$$

$$= \arg \min_{\omega_q} \sum_{t \in T} \sum_{q \in Q} \max \{ q(y_t - \hat{y}_{t,q}), (1 - q)(\hat{y}_{t,q} - y_t) \}$$

$$s.t. \quad \hat{y}_{t,q} = \sum_{n \in N} \omega_{n,q} \hat{y}_{n,t,q}, \quad \sum_{n \in N} \omega_{n,q} = 1, \quad \omega_n \geq 0 \quad \forall n.$$

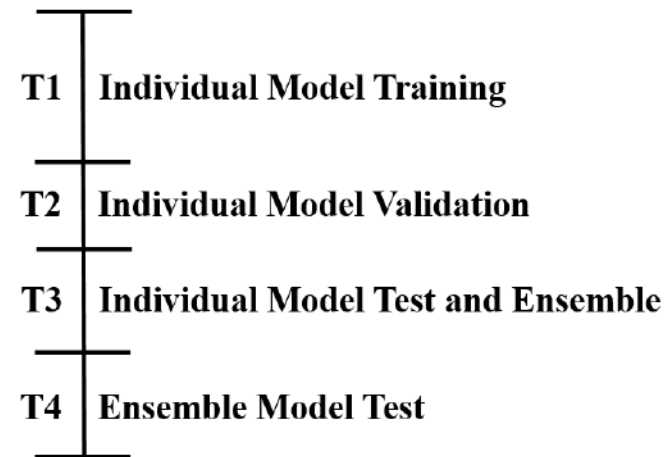
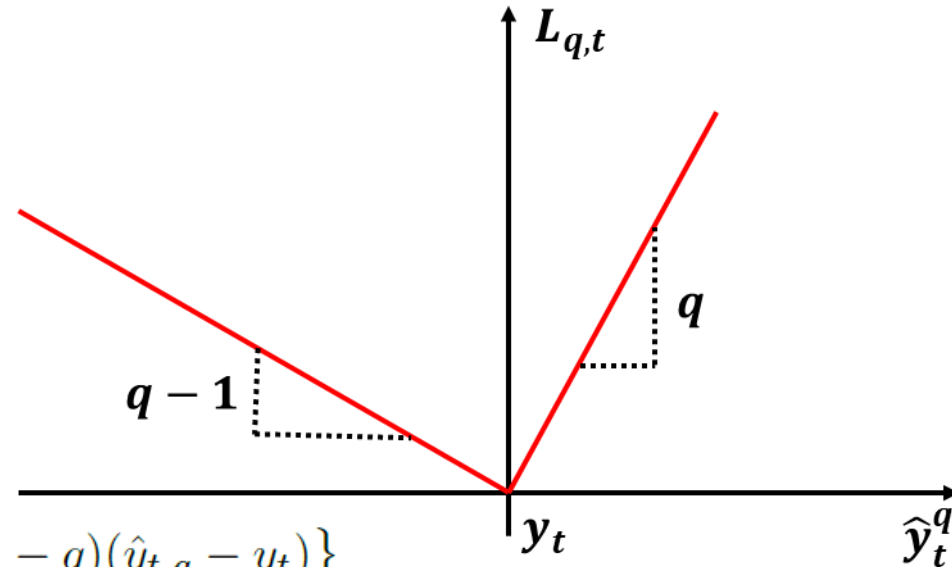


$$\hat{\omega}_q = \arg \min_{\omega_q} \sum_{t \in T} v_{t,q}$$

$$s.t. \quad \hat{y}_{t,q} = \sum_{n \in N} \omega_{n,q} \hat{y}_{n,t,q}, \quad \sum_{n \in N} \omega_{n,q} = 1, \quad \omega_{n,q} \geq 0 \quad \forall n.$$

$$v_{t,q} \geq q(y_t - \hat{y}_{t,q}), \quad v_{t,q} \geq (1 - q)(\hat{y}_{t,q} - y_t)$$

$$\{v_{t,q} - q(y_t - \hat{y}_{t,q})\} \{v_{t,q} - (1 - q)(\hat{y}_{t,q} - y_t)\} = 0.$$



- 1) LP problem;
- 2) Model Selection;

## Comparisons

### Nine models

1) *Naïve Sorting (NS)*: With each forecasting model producing  $Q$  quantiles, a total of  $N \times Q$  quantiles can be observed (in some sense) by  $N$  forecasting models. By sorting these observations by descending order, a new sequence  $\mathbf{S}_t = \{S_{t,j}, j = [1, Q \times N]\}$  can be obtained. And therefore the  $q$ -th quantile is estimated as follows:

$$\hat{y}_{t,q} = S_{t,1+(q-1)N}.$$

2) *Median Value (MED)*: The median value of the  $N$   $q$ -th quantiles is selected as the final quantile:

$$\hat{y}_{t,q} = S_{t,1+(q-1)N+[N/2]}.$$

3) *Simple Averaging (SA)*: The simple averaging strategy applies equal weights to different methods:

$$w_{n,q} = 1/N. \quad ($$

Then, the final combined forecasts are calculated according to Eq. (15).

4) *Weighted Averaging (WA)*: The basic idea of the weighted averaging method is that methods with higher accuracy should be given higher weights:

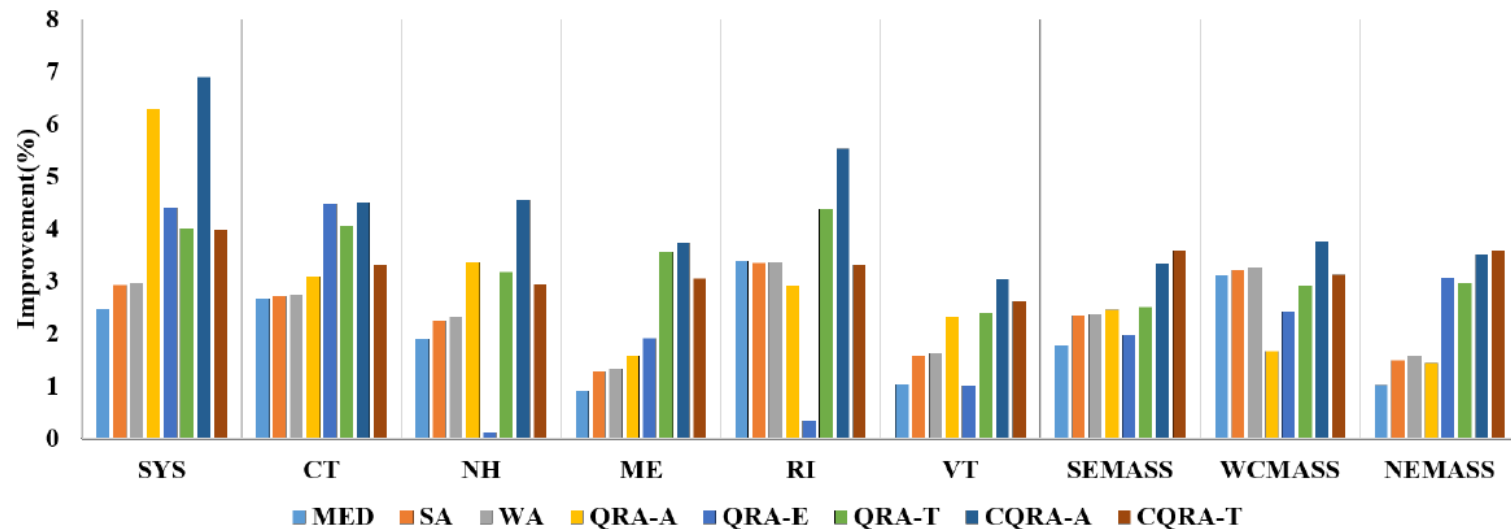
$$w_{n,q} = \frac{\frac{1}{L_{n,q}}}{\sum_{n \in N} \frac{1}{L_{n,q}}}. \quad ($$

Constraints Quantiles	With Constraints	Without Constraints
Averaged Quantiles	5) QRA-E	8) CQRA-E
All Quantiles	6) QRA-A	9) CQRA-A
Targeted Quantiles	7) QRA-T	CQRA-T (Proposed)

## Results

### PINBALL LOSSES OF THE INDIVIDUAL AND COMBINATION METHODS FOR DIFFERENT ZONES

Methods \ Zones	SYS	CT	NH	ME	RI	VT	SEMASS	WCMASS	NEMASS
BI	288.563	81.478	27.216	18.146	21.756	12.426	42.307	41.939	63.685
NS	327.569	95.058	31.586	19.003	25.738	13.247	48.817	47.041	71.873
MED	281.607	79.359	26.713	17.981	21.044	12.300	41.570	40.676	63.048
SA	280.375	79.322	26.618	17.916	21.053	12.233	41.336	40.638	62.752
WA	280.266	79.306	26.600	17.908	21.049	12.227	41.329	40.616	62.706
QRA-E	276.417	77.995	27.184	17.806	21.683	12.303	41.484	40.949	61.793
QRA-A	271.519	79.037	26.330	17.864	21.140	12.145	41.295	41.252	62.783
QRA-T	277.487	78.313	26.380	17.523	20.847	12.135	41.271	40.752	61.849
CQRA-E	356.527	100.925	33.829	22.767	26.540	15.616	51.765	51.544	79.131
CQRA-A	277.510	78.870	26.437	17.610	21.059	12.109	<b>40.847</b>	40.672	<b>61.491</b>
CQRA-T	<b>269.953</b>	<b>77.961</b>	<b>26.034</b>	<b>17.492</b>	<b>20.619</b>	<b>12.061</b>	40.941	<b>40.422</b>	61.524



## Results

Quantiles Models	10-th	20-th	30-th	40-th	50-th	60-th	70-th	80-th	90-th
#1	0	0	0	0.128	0.123	0	0.015	0	0.102
#2	0	0	0	0.177	0.022	0.236	0.154	0.004	0
#3	0.036	0	0	0.041	0.255	0	0.123	0.302	0
#4	0.385	0.444	0.281	0	0	0.030	0	0	0.068
#5	0.165	0	0	0.200	0.298	0.339	0.092	0	0.134
#6	0.037	0.093	0.537	0.264	0	0	0.000	0.251	0
#7	0	0.131	0	0.071	0	0	0.265	0.051	0.218
#8	0	0.207	0.152	0	0.158	0.003	0.350	0.133	0
#9	0.377	0.047	0.030	0.117	0.143	0.392	0	0.206	0.333
#10	0	0.078	0	0	0	0	0	0	0
#11	0	0	0	0	0	0	0	0.052	0.145
#12	0	0	0	0	0	0	0	0	0
#13	0	0	0	0	0	0	0	0	0

Zones Models	SYS	CT	NH	ME	RI	VT	SEMASS	WCMAS S	NEMASS
#1	0.102	0.144	0.231	0.015	0.001	0.355	0	0	0.196
#2	0	0	0	0.082	0.074	0.146	0.071	0	0
#3	0	0	0.031	0	0	0.079	0	0.196	0
#4	0.068	0	0.089	0.349	0	0	0.038	0	0
#5	0.134	0	0	0	0.272	0	0.199	0.318	0.199
#6	0	0	0.283	0.231	0.226	0.096	0	0	0.136
#7	0.218	0	0.058	0.058	0	0.082	0.166	0.218	0.049
#8	0	0.129	0.308	0.079	0.197	0	0.173	0.076	0.087
#9	0.333	0.341	0	0.185	0.021	0.243	0.290	0.192	0.333
#10	0	0	0	0	0	0	0	0	0
#11	0.145	0.267	0	0	0	0	0	0	0
#12	0	0	0	0	0.210	0	0	0	0
#13	0	0.119	0	0	0	0	0.062	0	0



## Smart Meter Data Analytics

### Data Management

1. Smart Meter Data Compression Based on Load Feature Identification
2. A Combined Data-Driven Approach for Electricity Theft Detection



### Pattern Extraction

3. Typical Electricity Consumption Pattern Identification for Massive Consumers
4. Sparse and Redundant Representation-Based Partial Usage Pattern Extraction



### Socio-demographic Information

5. Deep Learning-Based Socio-demographic Information Identification
6. Cross-domain Feature Selection and Coding for Household Energy Behavior



### Customer Management

7. Clustering of Electricity Consumption Behavior Dynamics
8. Load Profiling Based Personalized Price Design



### Load Forecasting

9. Short-term Probabilistic Residential Load Forecasting with Quantile LSTM
10. An Ensemble Forecasting Method for the Aggregated Load With Subprofiles

## Probabilistic Load Forecasting

### Fundamentals

1. Introduction to Probabilistic Load Forecasting



### Uncertainty Modeling in Three Phases

2. Sparse Penalized Feature Selection  
3. Quantile Regression Neural Network Model  
4. Modeling Conditional Residual



### New Forecasting Objects in Smart Grid

5. Residential Load Forecasting  
6. Net Load Forecasting with Behind-the-Meter PV



### Forecasts Transformation

7. From Point Forecasts to Probabilistic Forecasts  
8. From Quantile Forecasts to Density Forecasts



### Forecasting Model Combination

9. Combining Quantile Probabilistic Forecasts  
10. Combining Density Probabilistic Forecasts

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# Q & A

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