

Predicting the diversity of internal dwelling temperatures from the English residential sector

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Agenda

- Background
- Contribution
- Statistical model
- Data sources
- Model development
- Results
- Model diagnostics
- Conclusions











Background

TOTAL UK ENERGY CONSUMPTION

HM Government (2006)

Consumed within buildings

40%



90% Of all UK dwellings now have central heating systems.









Putting internal temperature at the heart





Reconciling domestic energy predictions

Engineering models are dominated by bottom-up building physics models .

Wright (2009) Swan (2009) Audenart (2011) BRE (2001) Utley (2007)...

Building envelope

Heating systems

Temperatures assumed!

Behaviours ignored



Behaviour is *at least* as important as other factors for explaining dwelling energy consumption.

> Lutzenhiser (1992) Royal Commission (2007) Crosbie and Baker (2010) Lomas (2010) Wall and Crosbie (2009)...

Variance due to behaviour:

51% Heat

37% Electricity

11% Water

Gill and Tierney (2010)









Predicting dwelling temperatures is important!

- All factors being equal energy demand is most affected by internal temperature demand. Firth (2009), Cheng (2011)
- Top-down models calibrate global internal temperatures across B-Stock
- Bottom-up models assume constant temperature OR base temperature on assumptions about the physical properties of the dwelling.
- Improved energy demand predictions are going to become increasingly important as smart grid technologies are implemented.









Why new methods are required (panel methods)

- Dwellings are heterogeneous
- Temperature profiles are dynamic
- Space and time are both important in modelling
- Lots of information generates large datasets









Contribution

- First time a panel model used to predict internal temperatures
- Bridge between physical and behavioural prediction models
- Offers improved estimates of energy demand predictions
- Allows statistical inferences to be made about competing factors.
- A new tool that will benefit existing building stock models











Why use panel methods

Panel methods (cross-section and time-series)

- higher dof thus are generally more efficient
- Capture variation over time and over cross-sections
- Information on time-ordering of events (i.e. weather effects)
- Control of individual unobserved heterogeneity
- Allow for contemporaneous correlation across sample

Standard conditions still apply – but can be over come with several methods:

- *i*) $E(\varepsilon_i | x_i) = 0$ (exogeneity of regressors)
- *ii)* $E(\varepsilon_i^2 | x_i) = \sigma^2$ (conditional homoskedasticity)

iii) $E(\varepsilon_i \varepsilon_j | x_i x_j) = 0, i \neq j$ (conditionally uncorrelated correlations)









Statistical model

Choosing the correct model depends on several factors:

- The size of the N (cross-sections) and the size of X (time-periods)
- Type of variables included (are regressors time invariant?)
- Do regressors co-vary over-time and over cross section?

REJECTED MODELS

>Ordinary Least Squares (OLS)

- Pooled regression (PR)
- ➢ Fixed Effects (FE)
- Least Square Dummy Var (LSDV)

ACCEPTED MODELS

≻Random Effects (RE)

- ➢ General Least Squares (GLS)
- ➢Panel Corrected SE (PCSE)
- ➢Driscol and Kraay (XTSCC)









Description of data source

- CARB-HES is most comprehensive UK home energy survey (UCL) McMichael (2011)
- Data collected between July 2007 February 2008
- Contains behavioural, sociodemographic and physical variables.
- Two temperatures (living and bedroom) @ 45 minute intervals
- External daily mean temperatures taken for 9 Gov office regions

Variable name	CAB-HES Survey (%)	EHCS 2007 (%) ¹	
Tenure type			
Owner occupied	303 (71%)	7710 (71%)	
Privately rented	46 (11%)	2,161 (12%)	
Local Authority	39 (9%) 3,501 (9%)		
Housing Association	38 (9%) 2,232 (8%		
Dwelling type			
Terraced	97 (23%)	4,775 (28%)	
Semi-detached	125 (29%)	4,183 (28%)	
Bungalow or detached	123 (29%)	3,661 (27%)	
Flats	82 (19%)	3,598 (17%)	
Dwelling Age			
Pre 1919	62 (15%)	3014 (21%)	
1919 – 1944	79 (18%)	2,755 (17%)	
1945 – 1964	98 (23%)	3,868 (20%)	
1965 – 1980	96 (22%)	3,855 (22%)	
Post 1980	90 (21%) 2,725 (20%)		
Total number of	427	15,604	

1. Weighted sample taken from the English House Condition Survey 2007-08 (Communities and Local Government 2009)









External temperatures



Data Source: British Atmospheric Data Archive (2007-2009)









Data analysis





Plotting temperature



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Model development

Model:

$$Tin_{it} = \alpha + \Gamma_{it}\beta_1 + \Psi_{it}\beta_2 + \Theta_{it}\beta_3 + (\nu_i + \varepsilon_{it}); \qquad i = 1, ..., N$$
$$t = 1, ..., X$$



Matrix of intransmutable variables (location, external temperature) Matrix of behavioural and socio-demographic variables (heating patterns, age etc) Matrix of building physical characteristics (insulation, double glazing etc) Between entity error term

- Idiosyncratic error term
 - Corresponding array of parameter coefficients

Unbalanced panel: 42,723 data-points (266 dwellings and 184 time periods)









Room thermostat is a dichotomous variable that indicates if a room thermostat is present in the dwelling.

- *Thermostat setting* is the respondent's declared thermostat setting for the dwelling in degrees Celsius and has been grouped into four categories (*Table 3*).
- Thermostatic Radiator Valve (TRV) is a dichotomous variable indicating if the only type of temperature control is with thermostatic radiator valves.
- **Central heating hours reported** is a continuous scale variable indicating the average number of central heating hours reported per day over the week including weekends.
- **Regular heating pattern** is a dichotomous variable indicating if the home is heated to regular heating patterns during the winter.
- Automatic timer is a dichotomous variable indicating that the home uses an automatic timer to control heating.
- Household size is the number of occupants living in the dwelling at the time of the survey;
- *Household income* is the gross take-home income for the whole household and has been categorised into seven income bands;
- *Child*<5 is a dichotomous variable indicating if any infants under the age of five are present in the dwelling;
- Children<18 is a discrete scale variable indicating the number of children under the age of 18 living in the dwelling;









<u>Age<59</u> is a dichotomous variable indicating if the oldest person living in the dwelling is under 64 years of age. For this analysis, this will also be the comparison category that other ages are compared against;

- Age59-64 is a dichotomous variable that represents if the oldest person living in the dwelling is aged between 59 and 64;
- **Age64-74** is a dichotomous variable that represents if the oldest person living in the dwelling is aged between 64 and 74;
- Age>74 is a dichotomous variable that represents if the oldest person in the dwelling is over 74;
- **Owner occupier** is a dichotomous variable and indicates the dwelling is owned by the occupants;
- Privately Rented is a dichotomous variable and indicates the dwelling is privately rented by the occupants;
- Council tenant is a dichotomous variable and indicates if the dwelling is leased from the council;
- *Housing Association* is a dichotomous variable and indicates if the occupants rent the property from a housing association or registered social landlord (RSL);
- Weekend heat same as weekday is a dichotomous variable and indicates a positive response to the question: "Do you heat your home the same on the weekend as during the week?";

Weekend temperature reading is a dichotomous variable indicating if the temperature reading was recorded during the weekend;









Detached House is a dichotomous variable and indicates the dwelling is detached;

Semi-Detached is a dichotomous variable indicating a semi-detached dwelling;

Terraced house is a dichotomous variable indicating a terraced house;

Not a house is a dichotomous variable used to represent flats and apartments or any other building not considered as a stand-alone house.

Gas Central heating is a dichotomous variable used to represent if the dwelling has gas central heating;

Non central heating is a dichotomous variable used to represent dwellings with non-central heating systems (i.e. wood stove, electric fan heaters etc);

Electricity is main fuel is a dichotomous variable that represents if electricity is the main type of heating fuel;

- Additional gas heating in living room is a dichotomous variable used to represent the presence of gas heating in the living room in addition to central heating.
- Additional electricity heating in living room is a dichotomous variable used to represent the presence of electric heating in the living room in addition to central heating.

Additional other heating in living room is a dichotomous variable used to represent if the presence of additional other forms of heating in the living room.









Year of construction is an ordered categorical variable specifying the year the building was constructed.

- *Roof insulation thickness* is an ordered categorical variable representing the thickness of the roof insulation.
- *Extent of double glazing* is an ordered categorical variable indicating the proportion of double glazing in the dwelling.

Wall U-Value is an ordered categorical variable and represents the average U-Value of external walls.

Geographic region is a dichotomous control variable indicating the geographic location of the dwelling

External Temperature is a scale variable of the mean daily external temperature for the region.

*External Temperature*² is the square of External temperature









Model tests

- Missing values were shown not to be a problem (MCAR) < 5%
- Mean substitution was used to replace the missing values.
- Test for OLS in favour of RE was rejected using Breusch-Pagan Lagrange Multiplier (LM) test
- Serial correlation was rejected using Druckers test.
- Non-stationarity was rejected using Fisher-type test and Levin-Lin-Chu test
- A modified Wald statistic suggested heteroskedasticity of model residuals was present. Confirmed again with Likelihood ratio test.









Results

Number Obs: 42,723			Models		
Groups: 233					_
Time periods: 184	1	2	3	4	5
Model Assumptions					
Type of estimator	GLS	GLS	PCSE/OLS	PCSE/OLS	XTSCC
Heteroskedastic errors	yes	yes	yes	yes	yes
Contemporaneous correlation	no	no	yes	no	yes
Serial correlation	no	yes	yes	no	yes
Model Variables					
Text	0.034(5.41)***	0.09(21.52)***	0.052(2.26)*	0.107(6.34)***	0.052(2.23)*
Text ²	0.013(40.51)***	0.005 (23.64)***	0.012(10.75)***	0.005 (5.67)***	0.012(7.97)***
(A)					
(A) North East	-1.303(-30.20)***	-1.525 (-11.18)***	-1.392(-25.06)***	-1.43(-8.48)***	-1.392(-11.34)***
(A)	-0.637(-15.31)***	-0.989(-7.53)***	-0.629(-9.38)***	-0.966(-6.09)***	-0.629(-4.50)***
(A)	-0.916(-24.38)***	-1.072(-9.12)***	-1.031(-20.57)***	-0.945(-5.88)***	-1.031(-11.98)***
(A)	-0.501(-11.62)***	-0.847 (-6.37)***	-0.458(-10.53)***	-0.779(-4.93)***	-0.458(-6.09)***
(A)	-0.597(-15.76)***	-0.927 (-7.74)***	-0.828(-13.17)***	-0.926(-6.05)***	-0.828(-6.69)***
(A) South West	-0.569(-15.99)***	-0.757 (-6.68)***	-0.765(-16.40)***	-0.729(-5.35)***	-0.765(-8.74)***
(A) East of	-0.730(-19.09)***	-0.852(-6.92)***	-0.667(-18.52)***	-0.681(-4.50)***	-0.667(-10.70)***
(A) South East	-1.332(-34.18)***	-1.352(-10.47)***	-1.464(-35.00)***	-1.361(-9.82)***	-1.464(-18.44)***
T_Stat	-0.277(-12.83)***	-0.338(-5.20)***	-0.236(-15.05)***	-0.319(-4.42)***	-0.236(-8.73)***
T_Settingesp	-0.078(-7.38)***	-0.095(-2.81)**	0.035(4.18)***	-0.077 (-2.33)*	0.035(2.02)*
TV	-0.091(-3.62)***	-0.077 (-0.96)	-0.169(-7.76)***	-0.225 (-2.39)*	-0.169(-4.40)***
CH_Hours	0.055(34.70)***	0.055(10.87)***	0.069(25.96)***	0.055(9.38)***	0.069(11.79)***
eg_Pat	0.882(19.90)***	0.602(3.76)***	1.189(23.72)***	0.683(4.19)***	1.189(11.14)***
Auto_Timer	-0.079(-4.53)***	-0.097 (-1.76)	-0.031(-2.53)*	-0.069(-1.34)	-0.031(-1.27)
HH_Size	0.200(16.72)***	0.213 (5.21)***	0.25(20.07)***	0.217(5.65)***	0.25(9.19)***
HH_Income	0.125(18.44)***	0.126(5.58)***	0.084(8.73)***	0.118(5.06)***	0.084(4.05)***
Child<5	0.752(23.17)***	0.829 (8.84)***	0.495(19.67)***	0.765(7.76)***	0.495(10.32)***
Children<18	0.157(9.55)***	0.051(-0.95)	0.219(26.48)***	0.029(-0.59)	0.219(9.12)***









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Results

(B) Age<60					
(B) Age60-64	0.148(6.47)***	0.066(-0.85)	0.051(2.19)*	-0.033(-0.45)	0.051(-1.04)
(B) Age64-74	0.486(20.49)***	0.406(5.31)***	0.37(14.65)***	0.409(4.49)***	0.37(7.45)***
(B) Age > 74	0.660(23.18)***	0.775(7.62)***	0.585(22.03)***	0.829(7.27)***	0.585(11.12)***
(C) Owner					
(C) enter	0.757(21.16)***	0.811(7.09)***	0.94(32.59)***	0.895(7.73)***	0.94(14.75)***
(C) Council	1.263(41.03)***	1.288(13.40)***	1.374(35.27)***	1.303(14.18)***	1.374(17.90)***
(C) H_Assoc	0.667(15.87)***	0.873(6.09)***	0.448(15.10)***	0.867(6.90)***	0.448(8.27)***
WE_Same	-0.572(-22.78)***	-0.515(-6.24)***	-0.438(-26.95)***	-0.56(-6.79)***	-0.438(-12.85)***
WE_Temp	0.049(3.20)**	0.083(13.64)***	-0.038(-0.59)	0.088(2.82)**	0.038(-0.68)
(D) Detached					
(D) SemiDet	0.740(34.13)***	0.623(8.93)***	0.694(29.90)***	0.683(8.98)***	0.694(13.38)***
(D) Terraced	0.664(27.67)***	0.671(8.54)***	0.607(33.31)***	0.69(9.61)***	0.607(17.36)***
(D) NotHouse	0.621(18.44)***	0.428(4.07)***	0.541(21.42)***	0.327(3.28)**	0.541(11.93)***
Gas_CH	-0.691(-19.57)***	-0.566(-5.03)***	-0.564(-24.93)***	-0.57(-4.71)***	-0.564(-11.88)***
Non_CH	0.179(6.58)***	0.071(-0.78)	0.058(4.60)***	-0.054(-0.63)	0.058(2.33)*
Elec_Main	0.140 -1.95	-0.103(-0.42)	1.008(13.20)***	-0.07(-0.29)	1.008(6.46)***
Gas_OH	-0.094(-3.45)***	0.007(-0.07)	-0.071(-4.77)***	-0.007(-0.08)	-0.071(-2.17)*
Elec_OH	0.081 (2.60)**	0.245(2.51)*	-0.195(-8.14)***	0.285(3.09)**	-0.195(-4.32)***
Other_OH	-1.091(-32.00)***	-0.951(-8.36)***	-1.016(-32.29)***	-0.88(-7.55)***	-1.016(-17.69)***
Build_Age	0.054(12.59)***	0.058(4.16)***	0.042(8.07)***	0.039(2.59)**	0.042(4.12)***
oof_Ins	0.081(18.85)***	0.07(5.10)***	0.125(32.72)***	0.07(4.88)***	0.125(15.06)***
Dbl_Glz	0.190(27.31)***	0.206(9.17)***	0.188(25.44)***	0.225(10.39)***	0.188(12.44)***
Wall_U	0.072(8.48)***	0.067(2.88)**	0.076(9.18)***	0.086(3.69)***	0.076(4.54)***
Alpha (constant)	15.080(170.88)***	15.819(58.35)***	14.224(79.91)***	15.599(44.58)***	14.224(46.27)***
Summary Statistics					
	51,201***	14,292***	50,398***	3,250***	-
Log Likelihood	-77,840	-	-	-	-
MSE	1.87	1.95	1.84	1.93	1.84
<u>R²</u>	-	-	0.45	0.88	0.45
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Comparison of different models



- Mean internal temperature (actual readings)
- ----- Model (1): XTGLS estimator with heteroskedastic errors and independent over time
- - Model (2): XTGLS estimator with heteroskedastic errors with contemporaneous correlation
- ---- Model (3): PCSE estimator with contemporaneous correlation
- ---- Model (4): XTPCSE with heteroskedastic errors only









Model diagnostics / validation

- Residual plots used to test against standard regression assumptions
- Multicolinarity between model variables tested using VIF's = 2.71
- 10% of data with held during model estimation for post estimation (n=27)











Results for one dwelling











Intransmutable variables ~ [0 – 6.8°C]

- Geographic location: Highest (London) and Lowest (NE and SE)
- External temperature: Very important factor and non-linear effects

Heating controls ~ [0.38°C]

- -VE: Presence of thermostat reduces internal temperatures [-0.24°C]
- -VE: Thermostatic Radiator Valves reduce temperatures [-0.17°]
- +VE: Thermostat set point increases temperatures [~0.14] for <18°C to 22°C</p>
- NE: Automatic timers have no statistically significant effect









Human behaviour effects ~ [2.87°C]

- +VE: Heating duration: each additional hour of heating [+0.07°C]
- +VE: Regular heating pattern [+1.19°C] (routine habits are very important)
- NE: Weekend effect is not statistically significant
- -VE: Do you heat the house the same on the weekend? [-0.44°C]

Socio-demographic and occupancy effects ~ [3.7°C]

- +VE: Occupancy, each person increases temperature [+0.25°C] Kelly (2011)
- +VE: Household income seven discrete bands [+0.085°C] or [0.6°C]
- +VE: Children. Child <5 ~ [0.5°C]. Each Additional child [~0.22°C]</p>
- ➤ +VE: Elderly. 60-64 [NE]. 64-74 [+0.37°C]. >74 [0.59°C].









Tenure effects ~ [1.37°C]

- Housing association [+0.49°C] warmer than owner occupiers
- Privately rented [0.94°C] warmer than owner occupiers
- Council tenants [1.37°C] warmer than owner occupiers

Heating system effects ~ [2.0°C]

- +VE: Homes that use electricity [1.0°C] warmer (storage heaters)
- +VE: Other forms of heating [+0.06°C] (includes CH homes).
- -VE: Additional heating in main room of house: Gas [-0.07°C]; Elec [-0.2°C]
- -VE: Alternative heat sources (wood, biomass etc): [-1.0°C]









Building efficiency effects ~ [3.38°C]

- +VE: Roof insulation (8 categories of +25mm) [0.13°C] (max: 1.0°C)
- +VE: U-Value of walls (4 categories) [0.08°C] (max 0.32°C)
- +VE: Double glazing (5 categories) [0.19°C] (max 0.94°C)

Building typology ~ [0.7°C]

- +VE: Detached coldest, flats [+0.54°C], terrace [0.61°C], semi-det [+0.7°C]
- VE: Age of dwelling (10 categories) age category [+0.04°C]









- First time panel regression has been used to predict internal temps
- Most model variables are shown to be statistically significant
- Internal dwelling temperatures predicted to ±0.71°C at 95% confidence
- · External temperatures have a non-linear effect to second power
- Heating controls lower mean internal temperatures (except auto-timers)
- Thermostat set-point and heating duration increase temp
- Second room heaters lead to lower average internal temperatures
- Model can explain 45% of variance of internal temperatures (R² = 0.45)
- Model is useful for statistical inference and prediction









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