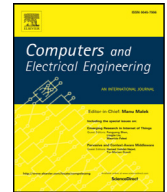




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journal homepage: www.elsevier.com/locate/compelecengSmart grid load forecasting using online support vector regression[☆]Petra Vrablcová^{a,*}, Anna Bou Ezzeddine^a, Viera Rozinajová^a, Slavomír Šárik^a, Arun Kumar Sangaiah^b^a Faculty of Informatics and Information Technologies, Slovak University of Technology in Bratislava, Ilkovičova 2, 842 16 Bratislava, Slovakia^b School of Computing Science and Engineering, VIT University, Vellore 632014, Tamil Nadu, India

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ABSTRACT

Smart grid, an integral part of a smart city, provides new opportunities for efficient energy management, possibly leading to big cost savings and a great contribution to the environment. Grid innovations and liberalization of the electricity market have significantly changed the character of data analysis in power engineering. Online processing of large amounts of data continuously generated by the smart grid can deliver timely and precise power load forecasts – an important input for interactions on the market where the energy can be contracted even minutes ahead of its consumption to minimize the grid imbalances. We demonstrate the suitability of online support vector regression (SVR) method to short term power load forecasting and thoroughly explore its pros and cons. We present a comparison of ten state-of-the-art forecasting methods in terms of accuracy on public Irish CER dataset. Online SVR achieved accuracy of complex tree-based ensemble methods and advanced online methods.

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1. Introduction

Smart grid has brought new ways of energy management [1]. The smart grid research branched into several directions – from the core technologies, sensors, network, communication, through grid security, to storing, processing and mining of the smart grid data. In order to get real value from the smart grid, a thorough analysis and processing of a huge amount of generated data has to be performed. The ultimate goal of smart energy approach is to control energy supply and balance effectively. From this point of view, precise prediction models are becoming very important for all stakeholders of the energy market. When considering the fact that 40% of electrical energy is used in the buildings [2], then it is clear that even a small improvement in prediction accuracy means big cost savings and also a great contribution to the environment.

Smart meters produce streaming data; therefore, the processing methods require mining techniques which are different from the classical ones. When considering the main characteristics (3V) of big data, the smart meter data fulfill these characteristics – particularly when the smart meters will be fully deployed (in Europe the plan is to deploy them till 2020). Even a small improvement of the prediction and optimization methods in energy domain means big savings not only from economic, but also from environmental point of view. In order to take informed decisions concerning the smart grid operation,

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* Corresponding author.

E-mail address: petra.vrablcova@stuba.sk (P. Vrablcová).

the only way is to process these data online. Therefore, we have decided to investigate online support vector regression (SVR) method. The ultimate limitations of stream processing are memory and time. Since the stream contains an infinite number of records, it is not possible to store them all in memory or read them more than once. Hence, the stream processing method should work incrementally and allow online processing. The learning algorithms should be able to process new data without intensive usage of the already considered data and also to forget and unlearn old or obsolete information. In order to create flexible models, the techniques should be adaptive – i.e., they should adjust to the features of the current data flow.

In this paper, we present our research in the area of power load forecasting methods. The relevance and usefulness of power load forecasts have been increasing, considering the recent trends of liberated energy market allowing to trade electricity even one hour ahead. To minimize the energy imbalance (i.e., the online gap between contracted supply and actual demand) and the costs associated with it, the market interactions based on accurate power load forecasts need to be performed promptly. Power load forecasting methods that are able to process online stream of data from smart meters became a subject undergoing intense study. We have studied several forecasting methods that are based on statistical, as well as on artificial intelligence, approaches and have compared them with each other. We focused on SVR, because it was established that it is a method with very good accuracy [3]. We employed its less known online variant, which needs to store less amount of data than the standard SVR, as it is able to forget certain data. The method is particularly suitable for short-term predictions (i.e., for the next hour or for the next day).

The presented ideas are designed for power engineering domain and they have been verified there. However, many of the proposed methods are applicable also in other areas of smart cities. Vast amounts of data are generated by city systems (e.g., using IoT technologies): transportation data, data about water and gas consumption, social and economic datasets, satellite data, city governance data, social media data, etc. As the character of the generated data is in many cases similar to the smart meter data, the prediction models and optimization methods could be easily adopted.

The paper is structured as follows: Section 2 introduces the state of the art in power load prediction and SVR applications. The online SVR is described in Section 3. The experiments and their evaluation can be found in Section 4. We discuss our results in Section 5, and the conclusion is in the last section.

2. Related work

Approaches for short-term power load forecasting can be, in general, divided into statistical techniques, such as *regression analysis* and *time series analysis*; and *artificial intelligence* (AI). The review by Singh et al. [4] reports major advantages of AI (or soft computing) techniques, and growing use of hybrid methods, which combine two or more of these techniques.

In our research, we focus on SVR, because its characteristic property is the ability to model nonlinear time series, such as power load series, in a high dimensional feature space via the kernel trick, in which the training data may exhibit linearity [5]. It was reported to be a very accurate forecasting method [3]. We studied also the performance of other load forecasting techniques to create a self-contained comparison. In the literature, we encountered only a small number of similar reports comparing multiple power load forecasting techniques. Taylor and McSharry [6] published an empirical comparison of univariate methods for one-day ahead forecasting. Among ARIMA, exponential smoothing and PCA-based methods, the double seasonal Holt-Winters exponential smoothing method (DSHW) was the best. In the more recent comparison [7], the best results were obtained by an ensemble of DSHW and kernel ridge regression (also called sigma SVR).

In the next subsection, we briefly describe the techniques that we chose based on their generally good results in forecasting. We aimed for a variety of methods that represent all of the main groups of load forecasting techniques.

2.1. Overview of load forecasting methods

2.1.1. Time series analysis

Double Seasonal Holt-Winters Exponential Smoothing (DSHW) (an extension of Holt-Winters exponential smoothing method) [8] predicts future values of a time series as a weighted average of past values. The weights decay exponentially as the observations get older. The forecast by DSHW is a combination of 4 time series' components; each is smoothed by its smoothing parameter: level (α), trend (β), and two seasonal components (daily – δ and weekly – ω). We used its multiplicative variant. To improve the forecast accuracy, a simple adjustment for first-order autocorrelation is included (ϕ). The forecast by DSHW for k th horizon from time t can be expressed as (1).

$$\text{forecast}_{t+k} = (\text{level}_t + k \cdot \text{trend}_t) \cdot \text{dailyseas}_{t-ds+k} \cdot \text{weeklyseas}_{t-ws+k} + \phi^k \cdot \text{error}_t \quad (1)$$

ds and ws are lengths of daily and weekly cycles, e.g. 48 and 336 for half-hourly load measurements, error_t is the difference between the actual and forecasted value at time t .

Seasonal decomposition of time series by Loess (STL) [9] decomposes a seasonal time series into three parts: trend, seasonality and remainder. The seasonal component is found by Loess (local regression) smoothing of the original time series. The rest is smoothed to find the trend. The remaining component represents the residuals from the seasonal plus trend fit. These resulting 3 time series were separately forecasted by Holt-Winters exponential smoothing (STL + EXP) and ARIMA (STL + ARIMA). The components' forecasts were summed to obtain the final forecast.

2.1.2. Support vector regression (SVR)

SVR tries to find a linear regression function $f(x)$ (2) that can best approximate the actual output vector with an error tolerance ε , and is as flat as possible. Most of the real-world problems (like load forecasting) have a nonlinear solution, therefore SVR maps the input data into a higher dimensional feature space, in which the training data may exhibit linearity, and then linear regression can be used in this new feature space [5].

$$f(x) = w \cdot \phi(x) + b \quad (2)$$

The function $\phi(x)$ is a mapping function from nonlinear to linear space, i.e. a nonlinear kernel function. b is a bias term. To ensure that $f(x)$ is as flat as possible, a function with minimal norm value $\|w\|^2$ has to be found, such that all residuals have a value less than ε . Such a function might not exist and therefore a cost for residuals greater than ε has been introduced. This can be formulated as the primal optimization problem of the nonlinear ε -insensitive SVR (ε -SVR) (3).

$$\min_{w, b} \frac{1}{2} w^2 + C \sum_{i=1}^{\ell} (\xi_i + \xi_i^*) \quad \text{subject to} \quad \begin{aligned} y_i - f(x) &\leq \varepsilon + \xi_i \\ f(x) - y_i &\leq \varepsilon + \xi_i^* \\ \xi_i, \xi_i^* &\geq 0 \end{aligned} \quad (3)$$

C controls the penalty imposed on residuals, which have value greater than ε by ξ_i , resp. ξ_i^* .

By construction of a Lagrangian function from the primal function with Lagrangian multipliers α and α^* , the dual optimization problem of ε -SVR can be obtained. The function $f(x)$ is then defined as (4).

$$f(x_i) = \sum_{j=1}^{\ell} (\alpha_j - \alpha_j^*) K(x_i, x_j) + b \quad (4)$$

$K(x_i, x_j) = \phi(x_i) \cdot \phi(x_j)$ is a nonlinear kernel function, in this paper we refer to it as Q_{ij} . The difference $(\alpha_j - \alpha_j^*)$ is in this paper denoted as θ_j . The ε -SVR function $f(x)$ is then defined as (5).

$$f(x_i) = \sum_{j=1}^{\ell} \theta_j Q_{ij} + b \quad (5)$$

Each sample in the model must also comply with Karush-Kuhn-Tucker (KKT) conditions. They indicate that all samples inside the ε margin have zero Lagrangian multipliers. Samples with the nonzero multipliers are the *support vectors*.

Additional attributes to the load measurements' training set for this model were binary (dummy) variables representing the time of day (number of variables equaled number of measurements per day) and weekday (7 variables). A variable equaled 1 only when the current measurement was taken at the time of the day/day of the week, which the variable represented.

We tested several kernels and values of input parameters. The best forecast results were obtained by the (Gaussian) radial basis function (RBF) kernel (6).

$$Q_{ij} = K(x_i, x_j) = \exp\left(-\frac{\|x_i - x_j\|^2}{2\sigma^2}\right) = \exp\left(-\gamma \cdot \|x_i - x_j\|^2\right) \quad (6)$$

x_i and x_j are input samples and σ^2 is variance. $\|x_i - x_j\|^2$ can be identified as the squared Euclidean distance between two samples. σ is a free parameter of RBF, which is often hidden in a simplified definition as $\gamma = \frac{1}{2\sigma^2}$.

2.1.3. Neural network

Multilayer perceptron (MLP) can distinguish not linearly separable data. In general, it consists of multiple layers of nodes in a directed graph, whereby each layer is fully connected to the next one. All nodes are neurons with a nonlinear activation function (excluding the input nodes). The method uses a backpropagation technique for training the network.

Deep learning (DLnet) algorithms attempt to model high-level abstractions in data by using a deep graph with multiple processing layers, composed of multiple linear and non-linear transformations [10].

Additional attributes for the neural network models were load and de-noised load (seasonal plus trend component from STL decomposition) with one-week lag.

2.1.4. Tree-based ensemble models

Bagging (BAGG) (i.e. bootstrap aggregating) predictors generate multiple versions of predictors and combine them to get an aggregated predictor (e.g. an average of all predictors) [11]. The multiple versions are created from bootstrap replicates of the training set. The bagging method gives substantial gains in accuracy, but a problem is the instability of the prediction method. In the case where perturbing the learning set has significant influence on the constructed predictor, bagging can improve accuracy. We have used regression tree as a predictor.

Extremely randomized trees (XRT) randomizes both attribute and cut-point choice during splitting the tree nodes [12]. In the extreme case, it builds totally randomized trees which structures are independent of the output values of the learning sample. The influence of the randomization can be seen as a problem of the proper parameter choice.

Table 1

Overview of compared forecasting methods with used parameters. Some model parameters (*) were estimated on regular basis from sliding window during incremental forecasting.

Abbreviation	Method name	Additional attributes and model parameters
DSHW	Double seasonal Holt-Winters smoothing	Smoothing parameters α , β , δ , ω , and ϕ^*
STL+ARIMA	Seasonal and trend decomposition using Loess + autoregressive moving average model	ARIMA parameters (p, q, d)*
STL+ES	STL + exponential smoothing	Smoothing parameter α^*
SVR	Support vector regression	Dummy time and day-of-week variables $C = 1000$, $\varepsilon = 0.06$ (for separate workday/weekend model $\varepsilon = 0.99$)
MLP	Multilayer perceptron network	Load and de-noised load with one-week lag 3 hidden layers (96, 48 and 24 neurons) maximum number of training epochs: 1200 activation function: tanh learning function: backpropagation learning rate: 0:2
DLnet	Deep learning neural network	Load and de-noised load with one-week lag 3 hidden layers (96, 48 and 24 neurons) maximum number of training epochs: 1400 activation function: tanh learning rate: 0:01 response distribution: Gaussian
BAGG	Bagging	Daily and weekly seasonal vectors number of trees: 1000 minimum size of leaves: 5 maximum tree depth: 8
XRT	Extremely randomized trees	Daily and weekly seasonal vectors number of trees: 500 size of leaves: 5 no subsampling of samples
RF	Random forest	4 daily and weekly, sine and cosine seasonal vectors de-noised load with one-week lag number of trees: 1100 minimum size of terminal nodes: 3 size of training samples: 63.2% of the training data number of randomly sampled variables at each split: 3
XGB	Extreme gradient boosting	4 daily and weekly, sine and cosine seasonal vectors de-noised load with one-week lag task: linear regression number of iterations for boosting: 1000 step size shrinkage in update: $\eta = 0:02$ maximum depth of a tree: 8

The training set for BAGG and XRT consisted of historical power load measurements supplemented with daily and weekly seasonal data vectors that defined the time and weekday of each measurement. The vectors were defined as sequences $dsv = (1, 2, \dots, s, 1, 2, \dots, s, \dots)$ and $wsv = (1_1, 1_2, \dots, 1_s, 2_1, 2_2, \dots, 7_{s-1}, 7_s, 1_1, 1_2, \dots)$, where s is the number of measurements per day. The length of the sequences equaled the length of the training set.

Random forests (RF) constructs the large number of decision trees at training time and outputs the mode of the classes (classification) or mean prediction (regression) of the individual trees [13].

Extreme gradient boosting (XGB) produces new models iteratively to form an ensemble of “weak” models. Each next model is created to minimize the loss function calculated from the residuals of the previous ensemble [14].

Additional attributes for RF and XGB models were 4 seasonal data vectors for daily and weekly periods obtained as a sine and cosine (7) function of values of vectors dsv and wsv (see Bagging); and de-noised load (seasonal plus trend component from STL decomposition) with one-week lag.

$$\left(\frac{\sin(2\pi \frac{dsv_i}{s}) + 1}{2} \right)_{i=1}^{|dsv|}, \left(\frac{\cos(2\pi \frac{dsv_i}{s}) + 1}{2} \right)_{i=1}^{|dsv|} \text{ and } \left(\frac{\sin(2\pi \frac{wsv_i}{7}) + 1}{2} \right)_{i=1}^{|wsv|}, \left(\frac{\cos(2\pi \frac{wsv_i}{7}) + 1}{2} \right)_{i=1}^{|wsv|} \quad (7)$$

Parameters of all forecasting methods are in Table 1.

2.2. Power load forecasting with support vector regression

The SVR algorithm was used for the first time for power load forecasting in the 2001 and since then, it has been applied and studied by many researchers. A survey [15] maps SVR applications for time series forecasting until 2009. Power load forecasting along with financial data analysis appeared to be the most studied ones.

Nowadays, SVR is still widely used and studied for short term power load forecasting. It is often reported to outperform other advanced computing techniques, such as neural networks [3]. Compared to SVR, neural networks are more error-prone and prone to overfitting or to fall to local minima due to larger number of parameters [15]. They also require larger amounts of training data compared to SVR.

Humeau et al. [3] showed in their work that SVR forecasts aggregated load better than a load of a single household and determined an aggregation size at which SVR outperforms linear regression – the suitable method for single household's load forecasting.

The drawback of SVR is that it can make only one-step ahead forecast by default (e.g. one half-hour/hour ahead depending on the frequency of load measurements). To overcome this, several strategies can be used. Measurements can be aggregated into bigger units with smaller frequency (e.g. 15-min. to hourly measurements), but this strategy can result in loss of majority of the data. Iterative strategy uses the forecasted value as SVR input to forecast next horizon consequently, but this strategy can introduce additional error into the forecast. Direct strategy is the usage of several SVR models to predict simultaneously, e.g. 24 SVR models to predict next 24 h. This strategy can be computationally expensive considering the number of models. Recently, a strategy that adjusts the SVR model to have multiple outputs, was presented [16].

SVR parameters' (epsilon, cost and kernel parameters) selection is essential to achieve good forecasting accuracy. The search in the whole parameters' space (i.e. tuning) is computationally a very expensive operation. Various heuristics for global optimization are employed, e.g. simulated annealing, fireflies, particle swarms. The very recent work [17] shows that optimization of SVR parameters using both genetic algorithm or particle swarms yields forecasting models with very high accuracy. However, these heuristics are still time consuming and thus not suitable for situations when the forecasting model needs to be created frequently.

2.3. Online power load forecasting

With the emergence of smart grids, large amounts of data became available for analysis of power load and power demand in real time. The nature of data processing changes from batch to stream. Traditional forecasting methods, that generate static models from a fixed training set, are becoming obsolete in environments with continually arriving data.

Incremental or online processing methods are required to deal with restrictions of stream processing and providing timely and reliable forecasts. Stream is an open-ended ordered sequence of data that can be read only once (or limited amount of times) within a constrained time and memory resources. The data usually flows at high speed and is generated by non-stationary distributions. After the processing of a sample from a stream, the sample is discarded or archived. Unlike incremental methods, online methods do not keep any data in memory, e.g., in the form of a sliding window, and employ one-by-one processing. An essential feature of stream mining method is *adaptivity* to changes that naturally occur in data over time, also referred to as concept drift, non-stationarity or dynamic environment. Ideally, the forecasting method can forget old information learned from data and adapts to changes by making the predictions from current and relevant inputs [18].

Li et al. applied a forecasting model based on Online Sequential Extreme Learning Machine to clusters of consumers with similar behavior. Though the forecasting was performed online, the clustering was not [19]. The positive effects of clustering of consumers on accuracy was also reported when linear regression, multilayer perceptron network and SVR were employed for 1 and 24 h ahead power load forecasting [20].

Online power load forecasting is particularly important for energy imbalance reduction. The online energy gap between contracted supply and actual demand can be minimized by timely market interactions between stakeholders of the liberated electricity market. The stakeholders are able to contract electricity even one hour ahead. The costs associated with energy imbalance are high. Inefficient energy management has also negative environmental effects. Therefore, the research of advanced power load forecasting methods, that process online stream of data from smart meters, is stimulated and became a hot topic.

In the consecutive sections, we present online SVR approach and show its application to short term power load forecasting.

3. Online support vector regression

The traditional approach of forecasting using SVR is based on batch learning when a set of data is divided in a defined ratio into a training set and a testing set. The input parameters of an SVR model are determined by searching the space of all possible parameter values until an optimal combination is found (i.e. by tuning method such as grid search). The model created this way can make reliable short-term forecasts, but is not applicable to longer forecasts because it is not flexible enough to react to changes and its accuracy decreases over time. This results in need for re-training of the model from

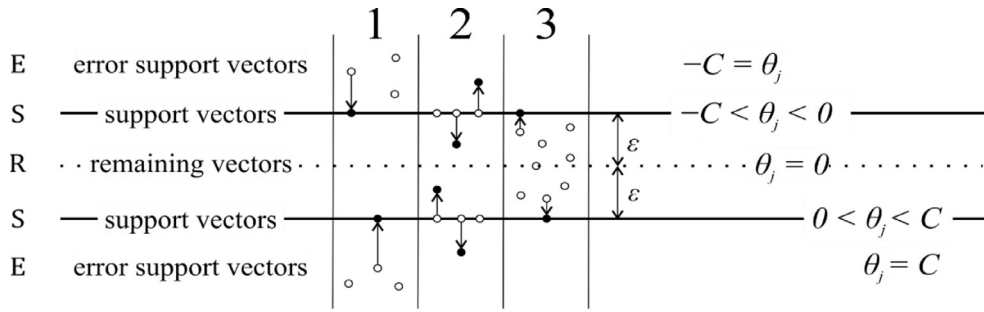


Fig. 1. Geometrical interpretation of possible migrations of vectors in SVR model.

scratch, which is, computationally, a very expensive operation that consists of new selection of SVR input parameters and training of the model on the data merged with newly arrived data.

Online SVR was proposed in 2001 [21] for the first time. Unfortunately, it was not widely accepted then and even today it might be still unknown to many practitioners. Since then, it was followed-up by only a few works (e.g. [22]). Limited interest in online SVR might be caused by nonexistence of widely used implementations, unlike the well-known implementations of batch SVR algorithm (e.g. LIBSVM [23]).

3.1. Method overview

SVR is a method of prediction that is based on the principles of an SVM classifier. The aim of SVR is to find a function whose values in the marginal area are closer than the distance of ϵ to the target. This space is defined by borders, similar to the SVM classifier.

If the value of the error does not exceed the threshold of ϵ , this error is considered to be zero and can be ignored, as well as we can neglect points far from the boundary hyperplane because they do not affect the results.

Given a training set $T = \{(\mathbf{x}_i, y_i) \mid i = 1, \dots, \ell\}$, where $\mathbf{x}_i \in \mathbb{R}^N$ and $y_i \in \mathbb{R}$. On a feature space \mathbb{F} we construct a linear regression function (8):

$$f(\mathbf{x}) = \mathbf{w}^T \phi(\mathbf{x}) + b \tag{8}$$

where \mathbf{w} is a vector in \mathbb{F} , and $\phi(\mathbf{x})$ maps the input \mathbf{x} to a vector in \mathbb{F} . The \mathbf{w} and bias term b in (8) are obtained by solving the optimization problem (3).

A margin function $h(\mathbf{x}_i)$ for the i th sample \mathbf{x}_i is defined as (9):

$$h(\mathbf{x}_i) = f(\mathbf{x}_i) - y_i = \sum_{j=1}^{\ell} \theta_j Q_{ij} + b - y_i \tag{9}$$

where $Q_{ij} = K(\mathbf{x}_i, \mathbf{x}_j) = \phi(\mathbf{x}_i)^T \phi(\mathbf{x}_j)$ is a kernel function and $\theta_j = \alpha_j - \alpha_j^*$ is a coefficient difference, where α_j, α_j^* are Lagrangian multipliers [24].

According to the Karush-Kuhn-Tucker (KKT) conditions [24], at most one of α_i and α_i^* will be nonzero, and both are nonnegative. We can deduce from KKT the following conditions for the margin function:

$$\begin{aligned} h(\mathbf{x}_i) > \epsilon & \quad \theta_j = -C \\ h(\mathbf{x}_i) = \epsilon & \quad -C < \theta_j < 0 \\ \epsilon > h(\mathbf{x}_i) > -\epsilon & \quad \theta_j = 0 \\ h(\mathbf{x}_i) = -\epsilon & \quad 0 < \theta_j < C \\ h(\mathbf{x}_i) < -\epsilon & \quad \theta_j = C \end{aligned} \tag{10}$$

The samples in the training set T are in the training process separated into one of three subsets: support vectors (S), error vectors (E) and remaining vectors (R) (Fig. 1).

If we want to suggest the exact online support vector machine for regression, we need to define three incremental actions: add one new vector, remove one vector and update one vector.

3.1.1. Adding one new vector

A new vector \mathbf{x} is added by inspecting conditions (10) of an error vector, support vector or remaining vector. The basic idea is to change gradually the coefficient difference θ_{new} corresponding to the new sample \mathbf{x}_{new} .

3.1.2. Remove or update one vector

If a vector \mathbf{x} is in the set R , then it does not contribute to the SVR solution, and removing it from the training set is trivial. On the other hand, if the vector is in the S or E set, then the idea is to reduce the value of the θ_{new} to zero gradually. In this case, it is important to ensure that all the other samples in the training set continue to satisfy the KKT conditions (similarly to the vector addition). Therefore, vector migrations happen.

3.1.3. Migration of vectors between sets

One vector can migrate only from its current set to a neighbor set. Fig. 1 shows geometrical interpretation of each set (E , R , S) and possible migrations (1, 2, 3). While one vector remains in E or R sets, its θ value does not change.

3.1.4. Coefficients for migration of vectors between sets

The relation between $\Delta h(\mathbf{x}_i)$, $\Delta \theta_j$ and Δb is given by (11).

$$\begin{aligned} \Delta h(\mathbf{x}_i) &= h(\mathbf{x}_{i_{new}}) - h(\mathbf{x}_{i_{old}}) \\ &= \sum_{j=1}^{\ell} \theta_{j_{new}} Q_{ij} + b_{new} - \sum_{j=1}^{\ell} \theta_{j_{old}} Q_{ij} + b_{old} \\ &= \sum_{j=1}^{\ell} \Delta \theta_j Q_{ij} + \Delta b \end{aligned} \quad (11)$$

We identified two coefficients that are important for vector migration within subsets (E , R , S):

1 If $\mathbf{x}_i \in S$

$$\Delta h(\mathbf{x}_i) = 0 = \sum_{j=1}^{\ell} \Delta \theta_j Q_{ij} + \Delta \theta_{new} Q_{i_{new}} + \Delta b \quad (12)$$

$$1 + \frac{\Delta b}{\sum_{j=1}^{\ell} \Delta \theta_j Q_{ij}} = \Delta \theta_{new} \left(-\frac{Q_{i_{new}}}{\sum_{j=1}^{\ell} \Delta \theta_j Q_{ij}} \right) \quad (13)$$

$$\frac{\sum_{j=1}^{\ell} \Delta \theta_j Q_{ij} + \Delta b}{\sum_{j=1}^{\ell} \Delta \theta_j Q_{ij}} = \Delta \theta_{new} \cdot \text{coef}_1 \quad (14)$$

$$\text{coef}_1 = \frac{\sum_{j=1}^{\ell} \Delta \theta_j Q_{ij} + \Delta b}{\Delta \theta_{new} \sum_{j=1}^{\ell} \Delta \theta_j Q_{ij}} = -\frac{Q_{i_{new}}}{\sum_{j=1}^{\ell} \Delta \theta_j Q_{ij}} \quad (15)$$

2 If $\mathbf{x}_i \in E$ or $\mathbf{x}_i \in R$

$$\begin{aligned} \Delta h(\mathbf{x}_i) &= \sum_{j=1}^{\ell} \Delta \theta_j Q_{ij} + \Delta \theta_{new} Q_{i_{new}} + \Delta b \\ &= \Delta \theta_{new} \left(\sum_{j=1}^{\ell} \Delta \theta_j Q_{ij} \frac{\sum_{j=1}^{\ell} \Delta \theta_j Q_{ij} + \Delta b}{\Delta \theta_{new} \sum_{j=1}^{\ell} \Delta \theta_j Q_{ij}} + Q_{i_{new}} \right) \\ &= \Delta \theta_{new} \left(\text{coef}_1 \cdot \sum_{j=1}^{\ell} \Delta \theta_j Q_{ij} + Q_{i_{new}} \right) \\ &= \Delta \theta_{new} \cdot \text{coef}_2 \end{aligned} \quad (16)$$

$$\text{coef}_2 = \text{coef}_1 \cdot \sum_{j=1}^{\ell} \Delta \theta_j Q_{ij} + Q_{i_{new}} \quad (17)$$

To identify the migrations of support vectors (S) we defined coefficient coef_1 , see (12)–(15).

Migrations of support vectors (S) affect the migrations of vectors in other two subsets (R and E). coef_2 (see (16) and (17)) reflects the dependence of vector migrations from subsets R , E on support vector migrations.

The process of online incorporation of a new vector into SVR model is described by the Algorithm 1. The number of vectors in model is limited by a *threshold* value to not keep all incoming vectors in the model and exclude the oldest vectors. To estimate the input parameters of the SVR model, we chose to use particle swarm optimization (PSO) algorithm. Sreekumar et al. [17] demonstrated that PSO optimization of SVR parameters lead to increased prediction accuracy.

Algorithm 1. Online SVR training

01: if model contains the <i>threshold</i> number of vectors	
02: until the weight of the oldest vector is not minimal	} vector removal
03: find vector with minimal weight in model	
04: update (migrate) the vector	
05: remove the oldest vector	
06: add new vector to SVR model	} vector addition
07: if it is an inner vector by KKT conditions	
08: end of action	
09: else	
10: until the vector does not meet KKT conditions for support or outer vectors	
11: find minimal needed updates (migrations) of vectors in model	
12: update model vectors	

4. Evaluation

Our evaluation consisted of a set of experiments focused on:

- the selection of kernel function,
- the accuracy of very short term forecast by online SVR,
- the comparison of short term forecast's accuracy of selected state-of-art methods and online SVR,
- the SVR parameter optimization by biologically inspired algorithms,
- the computation and memory complexity of online SVR.

Online SVR is an exact online learning algorithm, i.e. it gives the same results as traditional SVR algorithm, therefore the comparison of their accuracy is omitted from evaluation.

4.1. Data and evaluation measures

Data used for evaluation comes from the Smart metering Project of the Commission for Energy Regulation (CER) in Ireland. The data is available in Irish Social Science Data Archive (ISSDA).¹ Power consumption of over 5000 households and small and medium enterprises was measured during the years 2009–2010 every 30 min (i.e. 48 measurements per day). In our experiments, we used aggregated measurements of 3639 consumers that contained no missing values. We used two test sets of different length:

- 1 month (September 20th to October 20th 2009) and
- 6 months (July to December 2010).

These test sets were used in related papers concerning power load forecasting [19,20]. We used data normalization to (0, 1) interval for forecasting.

To measure forecast error, we use mean average percentage error, i.e. MAPE measure (18).

$$MAPE = 100 \times \frac{1}{n} \sum_{t=1}^n \left| \frac{a_t - f_t}{a_t} \right| \quad (18)$$

where a_t and f_t are actual and forecasted values at time t , and n is the length of time series.

4.2. Feature space mapping

The accuracy of SVR model depends on the chosen kernel function. Typically, RBF kernel is used in SVR, so the model is nonparametric, i.e., the RBF kernel maps every input to an infinite dimensional space. This way, the model can incorporate unbounded amount of data to represent more and more complex relationships (constant adaptation).

In our experiment, we forecasted online the power load for the next half-hour during one-month test set (1488 half-hours) using SVR models with various kernel functions. We compared MAPE of every model to identify the best kernel function for our method (see Table 2). Vectors contained the last 48 measurements (the last day) before the forecasted horizon. The number of vectors in model was limited by $threshold = 500$. The parameters of each model (ε , C , and kernel

¹ <http://www.ucd.ie/issda/data/commissionforenergyregulationcer/>.

Table 2
MAPE error of SVR model with various kernel functions.

Kernel function	$K(\mathbf{x}_i, \mathbf{x}_j) =$	Optimized parameters	MAPE
RBF	$e^{-\gamma \cdot \ \mathbf{x}_i - \mathbf{x}_j\ ^2}$	$\varepsilon = 0.001, C = 5.309, \gamma = 0.266$	2.29%
Polynomial	$(\mathbf{x}_i \cdot \mathbf{x}_j + 1)^d$	$\varepsilon = 0.001, C = 0.304, d = 4.14$	2.43%
Polynomial	$(\mathbf{x}_i \cdot \mathbf{x}_j + 1)^2$	$\varepsilon = 0.001, C = 3.379$	2.58%
Polynomial	$(a \cdot \mathbf{x}_i \cdot \mathbf{x}_j + c)^d$	$\varepsilon = 0.001, C = 0.496, a = 0.027, c = 9.482, d = 2.961$	2.99%
Linear	$\mathbf{x}_i \cdot \mathbf{x}_j$	$\varepsilon = 0.001, C = 3.379$	3.69%

Table 3
MAPE of online SVR model half-hourly and hourly forecasts on two datasets.

Forecasting horizon	30 min		1 h	
	1 month	6 months	1 month	6 months
Test set MAPE	2.26%	2.16%	2.84%	2.55%

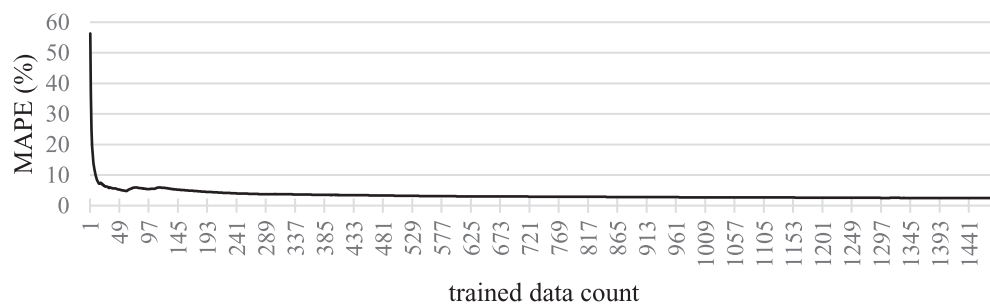


Fig. 2. MAPE of online SVR model during one month of forecasting.

function parameters) were estimated by PSO algorithm with the swarm size of 35 and the maximum number of 10 iterations on three days preceding the test set.

The best results were achieved with RBF kernel. Parametric models with linear or polynomial kernel function produced slightly worse results. Since their feature space has a finite number of dimensions (unlike the RBF feature space), it was harder and harder to incorporate new vectors into model with the rising number of trained data, i.e. the addition of a new vector required more and more migrations of model vectors. The disadvantage of polynomial kernel function is also a higher number of parameters. We also experimented with kernels similar to RBF that are used in nonparametric models, such as sigmoid, logistic, tricube, Epanenchnikov, but the results were very poor.

4.3. One-hour forecast

In this experiment, we let one online SVR forecast for periods of one month and half-year. We made a half-hourly forecast on the original data and an hourly forecast on data obtained by aggregation of half-hours to hours. The parameters of the SVR model (ε , C and γ) were estimated by running PSO algorithm with the swarm size of 35 and the maximum number of 35 iterations on three days preceding the test set. The SVR model made the forecast for the next horizon based on measurements from the last day (i.e. the last 48 or 24 measurements were used as a new vector for the SVR). The number of vectors in the model was unlimited. MAPE values are in the Table 3.

We can observe that MAPE for the longer test set is lower. When we examined the behavior of MAPE over time, we observed that MAPE was decreasing with every arrival of a new sample (i.e. with every new sample incorporated in the model, see Fig. 2).

We compared the results to the recent work on short term power load forecasting where authors used the same 6-month test set [20]. Their cluster-cased aggregated forecasting (CBAF) approach firstly separates the consumers into clusters, the hourly consumption of each cluster is forecasted separately and in the end the results were aggregated to obtain the final forecast. They also used the SVR model (among other worse performing methods). Its parameters were estimated by selection from tested sets of values. Their SVR model's MAPE value for one cluster, i.e. aggregated load of all consumers, was about 2.65% and with the rising number of clusters they managed to achieve MAPE of about 2.45% for 10 clusters. Our result by online SVR (2.55%) was very similar. The slightly lower error may be caused by the usage of PSO algorithm to estimate the SVR parameters instead of their manual tuning.

Table 4

MAPE of various state-of-the-art methods trained incrementally using sliding window; and online SVR on 6-month test set. Suffix “-week” means that separate workday/weekday models were used.

	Window (days)	MAPE
RF-week	3	4.12%
BAGG	14	4.60%
online SVR	1	4.72%
XRT-week	3	4.72%
BAGG-week	8	4.79%
DSHW	14	5.02%
STL+ARIMA-week	6	5.10%
XGB-week	10	5.24%
XGB	14	5.25%
XRT	14	5.27%
STL+ES-week	7	5.29%
RF	8	5.47%
SVR-week	9	5.52%
SVR	14	5.63%
DLnet	14	5.97%
MLP	14	6.56%
STL+ARIMA	8	7.33%
STL+ES	12	9.24%

4.4. One-day forecast

In this experiment, we compare MAPE of online SVR and 10 state-of-the-art methods (see Section 2.1). We let the methods forecast the next 48 half-hours iteratively (incrementally) from a sliding window. At each “slide” of the window the forecasting models were trained from scratch on data from the new window. We determined the size of the window experimentally for each method by training them on sliding windows of sizes 3–14 on the 6-month test set. To achieve lower error, we also tried the combinations of separate workday/weekday models for selected methods. In total, we compared 17 configurations of the state-of-the-art methods to the online SVR.

To overcome the drawback of SVR, i.e. the ability to forecast only one step ahead, we used the direct strategy and forecasted simultaneously with 48 online SVR models every half-hour of the next day. We divided the dataset into 48 pieces and each model forecasted the next half-hourly load based on the last 48 values of the respective half-hour (i.e. the load during that time of the day from the last 48 days). Parameters of each SVR model (ε , C and γ) were estimated by running PSO with the swarm size of 35 and the maximum number of 35 iterations on 144 values preceding the respective half-hourly test set.

MAPE of the best configuration of each method is shown in Table 4. Online SVR had the third lowest MAPE. The results show that the best performing methods were the tree-based ensembles (RF, BAGG, XRT) with hundreds to thousands of trees in the ensemble. The second best performing group of models (after online SVR) were the time series analysis-based models that consider the double seasonality of power load time series (DSHW, STL+ARIMA-week, STL+ES-week). The poor performance of standard SVR might be caused by bad parameter selection and by the low number of samples available in the window. We could see that the accuracy of SVR increases with the number of trained examples. While the online SVR was trained on all samples (though it did not need to keep them in memory because of its online nature of data processing), the standard SVR model was always trained on window-limited amount of data. The neural networks approaches have many parameters. It is hard to design a suitable architecture of the network and train it so it produces accurate results. The worst performing were the time series analysis methods that did not take double seasonality of the power load series into account. Although the time series was decomposed, one seasonality was probably not properly captured. The “-week” variants of all methods with separate workday/weekend models eliminated weekly seasonality and provided almost in all cases better results than their variants with one model for all days of the week.

Besides the incrementally forecasting state-of-the-art methods, we compared the results of online SVR to a recent online method based on Online Sequential Extreme Learning Machine (OS-ELM) [19]. Li et al. firstly clustered the consumers and then forecasted the load of each cluster. The system load forecast was a sum of the clusters' forecasts. Historical load and temperature were used to construct forecasts. Average and maximum daily MAPE was evaluated on the one-month test set. The best results were achieved with 4 clusters of consumers: 2.47% and 4.21%. Fig. 3 (left) depicts average daily MAPE of online SVR on the one-month test set. Online SVR's results were 3.00% and 4.01%.

Though the average value was worse than OS-ELM, the maximum value was lower and it can be seen in Fig. 3 where the forecast error of online SVR is quite stable and does not increase much over time, unlike OS-ELM. We can observe the similar behavior even on daily error during one month. The error is the highest during the first days and then it lowers and stabilizes with the increasing number of trained data. The incrementally forecasting methods do not have the ability to improve their accuracy over time because they create the forecasting model each time from the scratch and do not

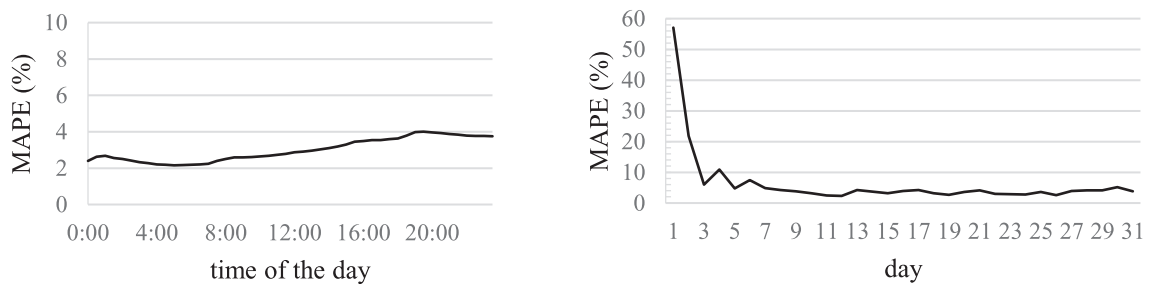


Fig. 3. Average MAPE curve during 24h on one-month test set (left). Daily MAPE values during one month (right).

Table 5
PSO and COA parameters.

PSO		COA	
Maximum number of iterations	30	Maximum number of iterations	4
Swarm size	30	Cuckoo population size	15
Inertia weight	0.2	Step size	2
Cognitive parameter	0.5	Minimum number of eggs	2
Social parameter	0.5	Maximum number of eggs	4

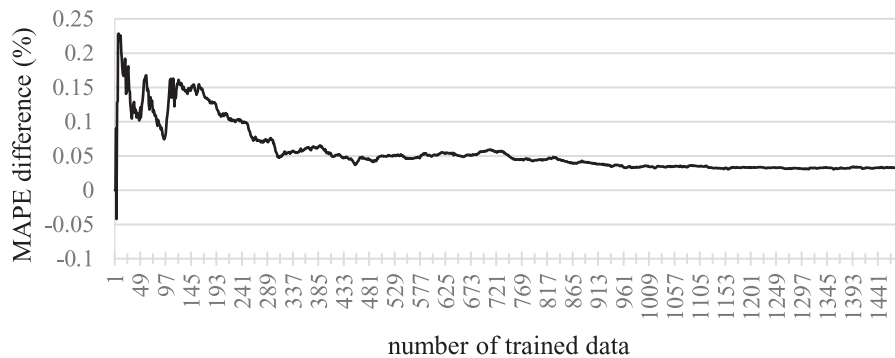


Fig. 4. Difference between SVR models with parameters optimized by PSO and COA ($MAPE_{PSO} - MAPE_{COA}$).

remember anything they have learned in the past. The “cold start” of the online method can be avoided if we let the model forecast and learn from data for a certain amount of time before the actual forecasting should start.

4.5. SVR parameter optimization

To improve the forecasts of SVR model, we focused more on the SVR parameter optimization methods. The choice of SVR parameters ε , C and parameters of kernel function (γ for RBF) is essential to achieve low forecasting error. Globally optimal parameters can be determined by a grid search, which is very exhausting operation considering time and memory, because it searches the whole parameter space. Therefore, optimization methods, such as biologically inspired algorithms, are exploited to find optimal SVR parameters. These methods are less demanding than grid search, but do not guarantee to find global optimum. They can produce very good SVR parameter estimates [17].

In previous experiments, we exploited PSO. In this experiment, we explored another biologically inspired algorithm that was reported to outperform PSO – cuckoo optimization algorithm (COA) [25]. We adjusted the original algorithm, so the cuckoo population could dynamically change during the search – it varied from 10 to 15. This adjustment lowered the number of iterations the algorithm needs to converge to an optimum.

SVR parameters (ε , C , γ) were optimized using PSO and COA and MAPE errors of the respective SVR models were compared. We forecasted 30 min ahead power load during one-month test set (1488 values). The experiment was performed 5 times and the average values were observed. The parameters of the optimization algorithms were selected experimentally (see Table 5).

Average MAPE of SVR models with parameters optimized by PSO ($MAPE_{PSO}$) on one-month test set was 2.20%. In the case of COA ($MAPE_{COA}$), it was 2.18%. On Fig. 4 are depicted the differences between average MAPE errors during one month. The initial MAPE was lower by 0.23% when COA was used instead of PSO. As it is shown in Fig. 4, with the increasing number of trained data the error of online SVR model lowers and stabilizes, because the model adapts over time. After

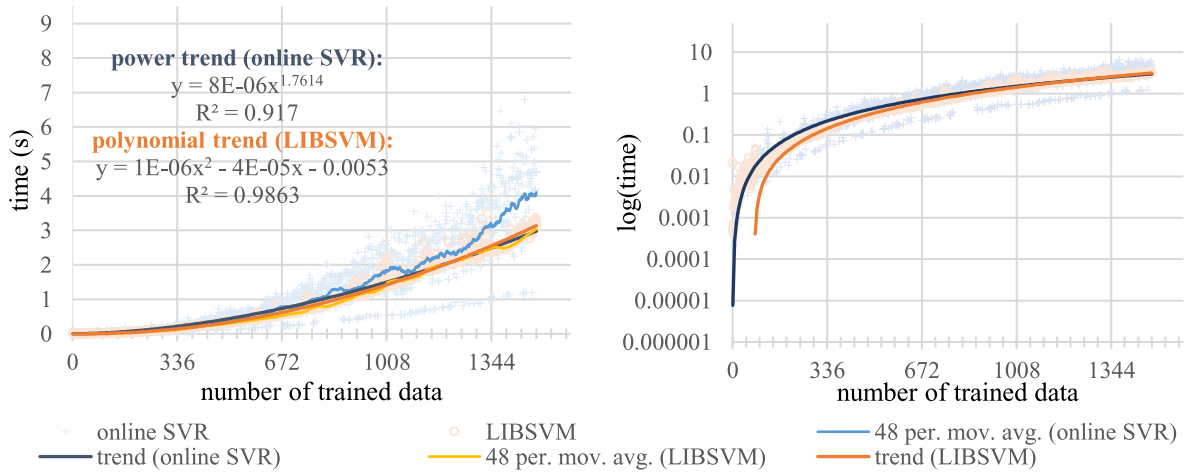


Fig. 5. Comparison of training time of online SVR model and traditional SVR model (using LIBSVM library).

adaptation, MAPE of models was similar. $MAPE_{COA}$ was lower by 0.02%. Differences in MAPE during the one-month test set were significant by Wilcoxon signed-rank test.

We also compared the execution time of both optimization algorithms. COA algorithm is slower than PSO but it needs less iterations to converge to optimum and can be parallelized, so in the end, the times were almost identical.

4.6. Computation and memory complexity

Computation complexity of online SVR training, i.e. incorporation of a new vector into the existing model, depends on the complexity of “vector addition” and “vector removal” actions (see Algorithm 1). These two actions have quadratic complexity because they both involve multiple matrix multiplications (computation of error (9) for each vector in model and coefficients $coef_1$ (15) and $coef_2$ (17)). The “vector removal” action is performed only if the number of vectors in model has exceeded *threshold*. The worst case would be if every vector in model would have to be migrated during these actions – $O(n^3)$ where n is the number of vectors in model. But that is rarely the case and the complexity is closer to $O(n^2)$.

On Fig. 5, we can see the comparison of execution times of online SVR and traditional SVR training. We used LIBSVM library for traditional SVR that is claimed to have similar computation complexity, i.e. $O(n^2) - O(n^3)$ [23] when RBF kernel is used. The measurements were performed on the one-month dataset, 30-min. forecast (1488 values). In this case, the *threshold* value was set to be 2000, i.e. no vectors were removed from the model.

Both implementations depend quadratically on number of vectors in model. We can see that online SVR also depends on number of migrated vectors in model during new vector addition. The points that form bottom boundary of the online SVR execution times represent the cases when the new vector was added to inner vectors, i.e. no vectors had to be migrated.

On Fig. 6 we can see the case when the *threshold* value was set to be 1000. When the *threshold* was exceeded, the execution time increased because the “vector removal” action was also performed. On the other hand, with the constant

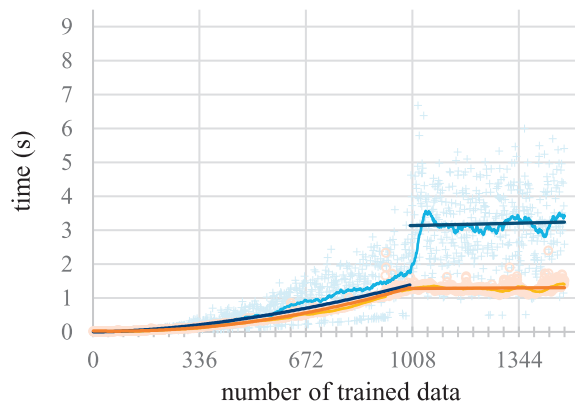


Fig. 6. Training time of online SVR and LIBSVM (*threshold* = 1000). Legend is in Fig. 5.

Table 6

Dependency of mean online SVR training execution time (\pm standard deviation) and MAPE on number of vectors in model (n) and vector size (m).

	m					
	Execution time			MAPE		
n	48	336	1008	48	336	1008
2000*	1.48 s \pm 1.59 s			2.29%		
1000	1.48 s \pm 1.46 s		2.84 s \pm 2.38 s	2.33%	2.10%	
500	0.53 s \pm 0.34 s		2.27 s \pm 1.29 s		2.36% 2.01%	

* Test set contained only 1488 values.

number of vectors in model, the execution time depended only on the number of migrated vectors during “vector removal” and “vector addition” actions and oscillated around a constant trendline.

We also explored the time complexity dependency on the size of the vectors (see Table 6). In the previous experiments, we always used vectors of size 48 (the last day of power load measurements). The execution time is lower with the decreasing maximal number of vectors in model (*threshold* or n) and higher with the increasing size of vectors (m). The standard deviation of execution time decreases with the decreasing number of vectors in the model, because the number of vectors (and execution time) is static after the *threshold* is exceeded. With the increasing size of the vectors, the deviation is increasing, too. MAPE error manifested exactly opposite behavior as the execution time, i.e. the forecast is more accurate when the model contains higher number of vectors of bigger size.

Memory complexity of the method depends on the number of vectors in model, which is bounded from above by *threshold*, and the size of the vectors m . To add a new vector, the last m values of time series have to be in memory to form the new vector, as opposed to traditional SVR where the last *threshold* number of data have to be available in memory to create SVR model.

5. Discussion and future work

The online SVR can forecast with the same accuracy as the standard SVR method. Its advantage is the online processing of data in one-by-one fashion. The method does not need to remember all historical data. It learns from incoming data and forgets unused and obsolete information. Its forecast accuracy increases with the number of processed data unlike the accuracy of incrementally forecasting methods which are regularly re-trained from a sliding window. It is suitable for short term power load forecasting.

In comparison of selected state-of-the-art methods, the tree-based ensemble methods, such as bagging, random forests or extremely randomized trees, had similar or better accuracy than online SVR. The forecasts of these methods are computed as an average forecast of hundreds or even thousands of regression trees. These methods need longer chunks of data to train. Besides the load values, additional information about time or date type is required to represent attributes in the tree nodes. Because these methods have a large set of parameters, it is inefficient to use an optimization method to tune them and a deeper knowledge and experience is needed to utilize these methods successfully. The positive feature of SVR is the small number of parameters that can be optimized by heuristics, e.g. biologically inspired algorithms. This makes SVR substantially easier to use in practice. PSO proved to be a good heuristic to find suitable SVR parameters. We managed to further improve forecast accuracy by COA. Exploration of various optimization techniques for SVR parameters optimization is one of the possible directions of our future research in this area.

The disadvantage of SVR is its single output. We used direct strategy, i.e. a set of simultaneously working SVR models to forecast each (half-)hour of the next day. Each model worked only with the series of values from the respective (half-)hour. An iterative strategy or re-formulation of the SVR model to multiple-output (e.g. [16]) could result in improvement of accuracy as the model would not work with values separated day apart from each other and the continuity of the data would be preserved.

We showed that online SVR achieved similar accuracy as current advanced online methods for power load forecasting [19,20], which employ customers' clustering and aggregate forecasts for groups of similar consumers to obtain the final forecast. Moreover, these methods utilize additional meteorological data apart from historical power load time series. Inclusion of additional features that influences power load could also lead to improvement of forecast accuracy. It is well known that power load is strongly affected by weather (particularly by temperature and humidity). The effect is noticeable especially in the areas where air conditioners are heavily used. The weather could be easily incorporated in our method as a part of the support vectors. At the time of our research, the weather data was not available. Moreover, we assumed the effect of weather would be minimal considering the temperatures in Ireland range throughout the year from 0 to 25 °C.

In our SVR model, we exploited the popular RBF function, which proved to yield the most accurate power load forecasts. We explored several other kernel functions (e.g., linear, polynomial, sigmoid). A kernel function tailored for power load data could possibly lead to some improvement. Recently, a SVR model with an adjusted variant of RBF kernel, called sigma SVR, has been reported to produce accurate power load forecasts [7]. The modification implemented possibility for γ parameter of RBF to have different values for each feature of a support vector.

The last studied property of online SVR algorithm was its computation and memory complexity. Our implementation of the algorithm had computation complexity $O(n^2) - O(n^3)$ where n is number of vectors in SVR model. The traditional SVR implementation – LIBSVM library – manifested the same complexity. By bounding the number of vectors in model from above via *threshold* value the training time does not increase over time and the effect of past input data is eliminated (the oldest vector is removed when *threshold* value is exceeded). The online SVR's training time is also directly dependent on the number of vectors that migrate during the vector additions and removals from the SVR model, and on the size of the vectors. Review and further optimization of our implementation is expected to improve the online SVR's execution time.

Memory complexity depends on the maximal number of vectors in model and vectors' size. The traditional SVR method needs all the historical data to create a model, i.e. a data chunk of size of the maximal number of vectors in model. For online learning, it is sufficient for the method to keep in memory only a data chunk of the most recent values, which size equals the size of one vector. Size of the SVR vector is typically (much) smaller than number of vectors in model. One of the advantages of online SVR is the ability to directly process and forecast incoming data without the need to store it or to query a database for it.

The study of various SVR parameter optimization heuristics, design of kernel functions for power load data, utilization of (online) clustering of consumers, incorporation of additional features in support vectors (e.g. weather) and optimization of our implementation and multi-output SVR model are ideas and subjects of our future work that can lead to improvement of both online SVR method and power load forecast's accuracy.

6. Conclusion

Smart city systems can generate vast amounts of data, e.g. about transport, water and gas consumption, social and economic datasets, etc. Smart power grid – one of the systems, produces data, which are useful especially for the electricity market stakeholders. Precise power load forecasts are essential to control power supply and balance in the grid. Short term load forecast is particularly useful for power providers who have to procure energy based on the current demand as precisely as possible and minimize the costs for energy imbalance. The accurate forecasts are important inputs for interactions on the liberated electricity market where the missing or extra energy can be traded between the stakeholders even minutes ahead.

The processing of continually arriving data from smart meters demands transition from the batch learning methods to incremental and online forecasting. The advantages of online methods are one-by-one data processing, ability to learn continually without re-training of the model from scratch and ability to forget old or obsolete information. These features make them superior when non-stationarity (e.g. concept drifts in power load caused by weather, holidays, etc.) is present in data.

The contribution of this paper is two-fold. Firstly, we presented the application of online SVR method for power load forecasting and showed its advantages (accuracy, online processing, small amount of data kept in memory) and disadvantages (single-output, cold start). We demonstrated that it is suitable for short term power load forecasting and can achieve accuracy of complex ensemble methods and advanced online methods. Via set of experiments we described its behavior concerning various values and forms of its parameters, inputs or kernel functions in power load forecasting scenario. Our findings can be utilized in other application areas, e.g. in other smart city systems.

Secondly, we provided a comparison of ten state-of-the-art forecasting methods on a public dataset. In the literature, we have encountered only a small number of similar reports comparing multiple power load forecasting techniques. The comparisons and extensive studies are usually made on datasets of private companies. We consider this a very useful and reusable asset for the forecasting community.

Acknowledgments

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Petra Vrablecová received the master's degree in 2013 from Slovak University of Technology in Bratislava. She is currently a Ph.D. student at the same university. Her research interest cover technology enhanced learning, knowledge organization, data mining and high-volume data processing. She has published at both local and international conferences related to information systems, information processing and data mining.

Anna Bou Ezzeddine has received Ph.D. in Computer Science from Slovak University of Technology in Bratislava, Slovakia. She is author of more than 30 publications in international journals and conferences. The main area of her research is the analysis and processing of large volumes of data, focusing on data of stream character, exploring the possibility of using metaheuristic optimization algorithms.

Viera Rozinajová has received Ph.D. in Computer Science from Slovak University of Technology in Bratislava, Slovakia, she is Associate Professor at the same university. Previously, she worked at the University of Stuttgart, Germany. She is author/coauthor of more than 50 publications in scientific journals and conferences. Her research is oriented on intelligent data analysis methods.

Slavomír Šárik received the master's degree in 2016 from Slovak University of Technology in Bratislava. Currently, he works as a software developer in Slovakia.

Arun Kumar Sangaiah has received his Ph.D. in Computer Science and Engineering from VIT University, Vellore, India. He is currently an Associate Professor at the same University. He has authored more than 100 publications in different journals and conference of national and international repute. His current research work includes global software development, wireless ad hoc and sensor networks, machine learning.