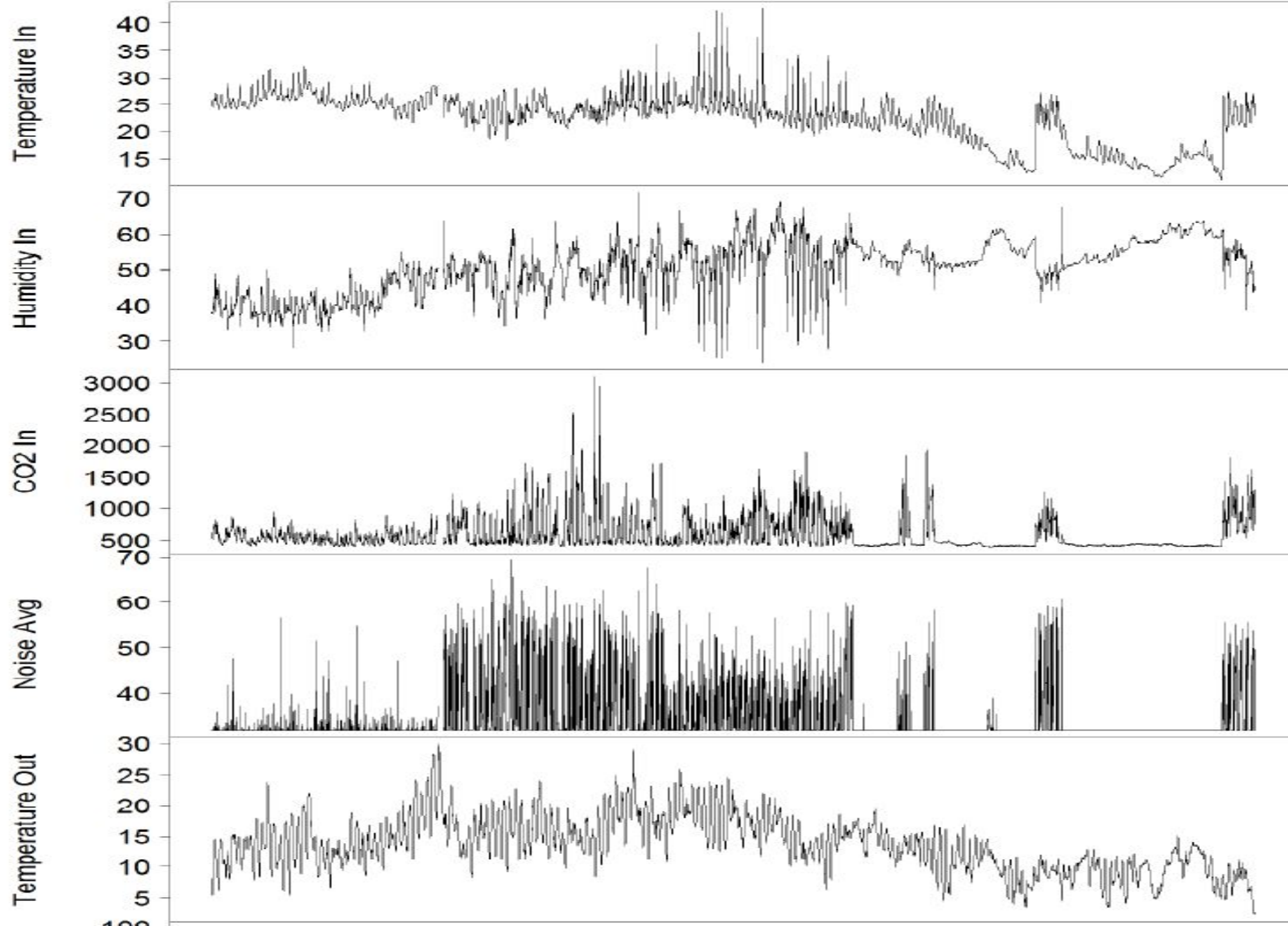


Summer houses represent a special challenge

- Large variation in the number of people present in the house
- Power Grids in summer house areas represent a special problem for some DSOs
- Time series of CO₂ measurements are the key to the classification



Homogen Hidden Markov Model

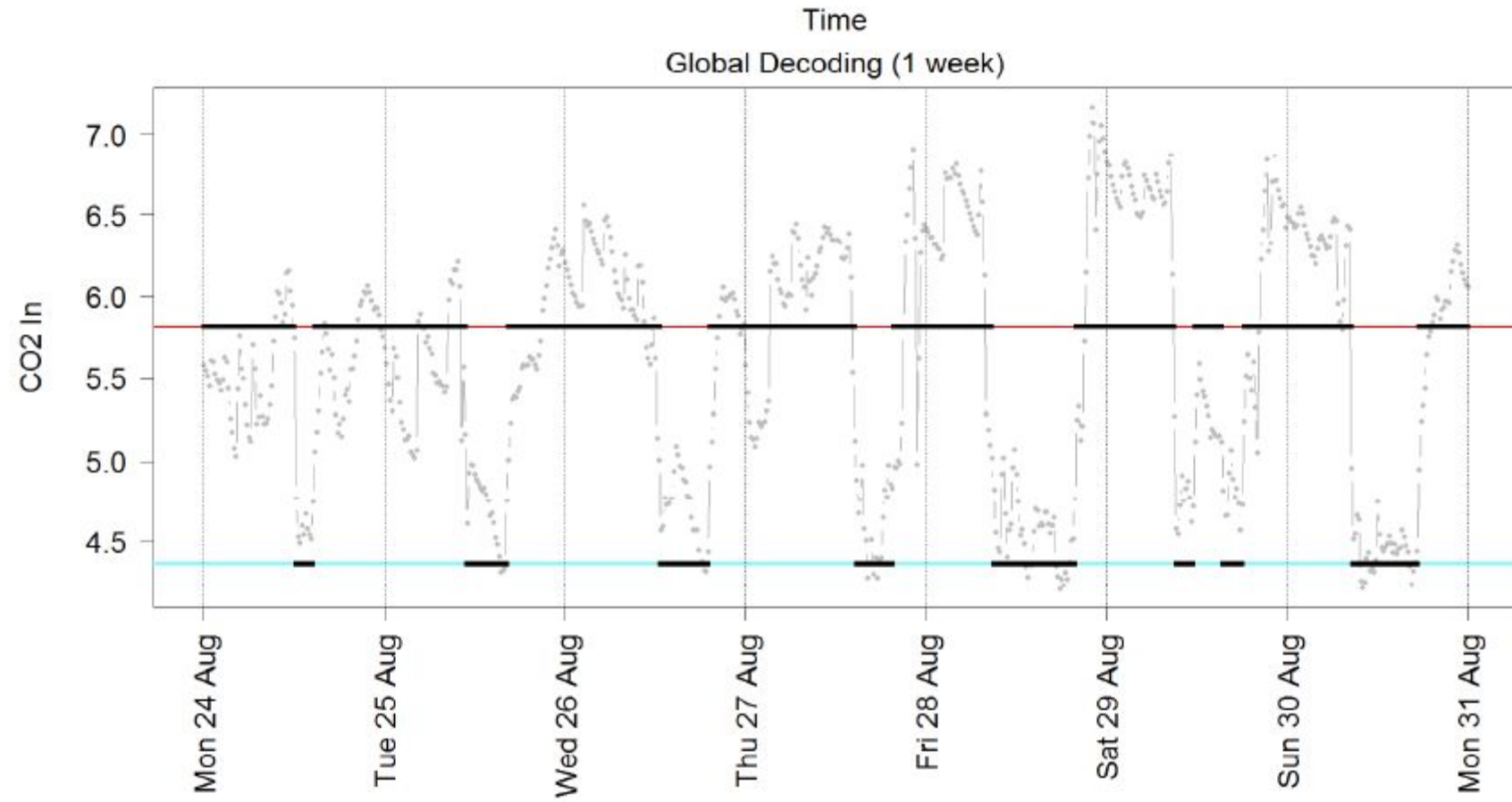
Setting

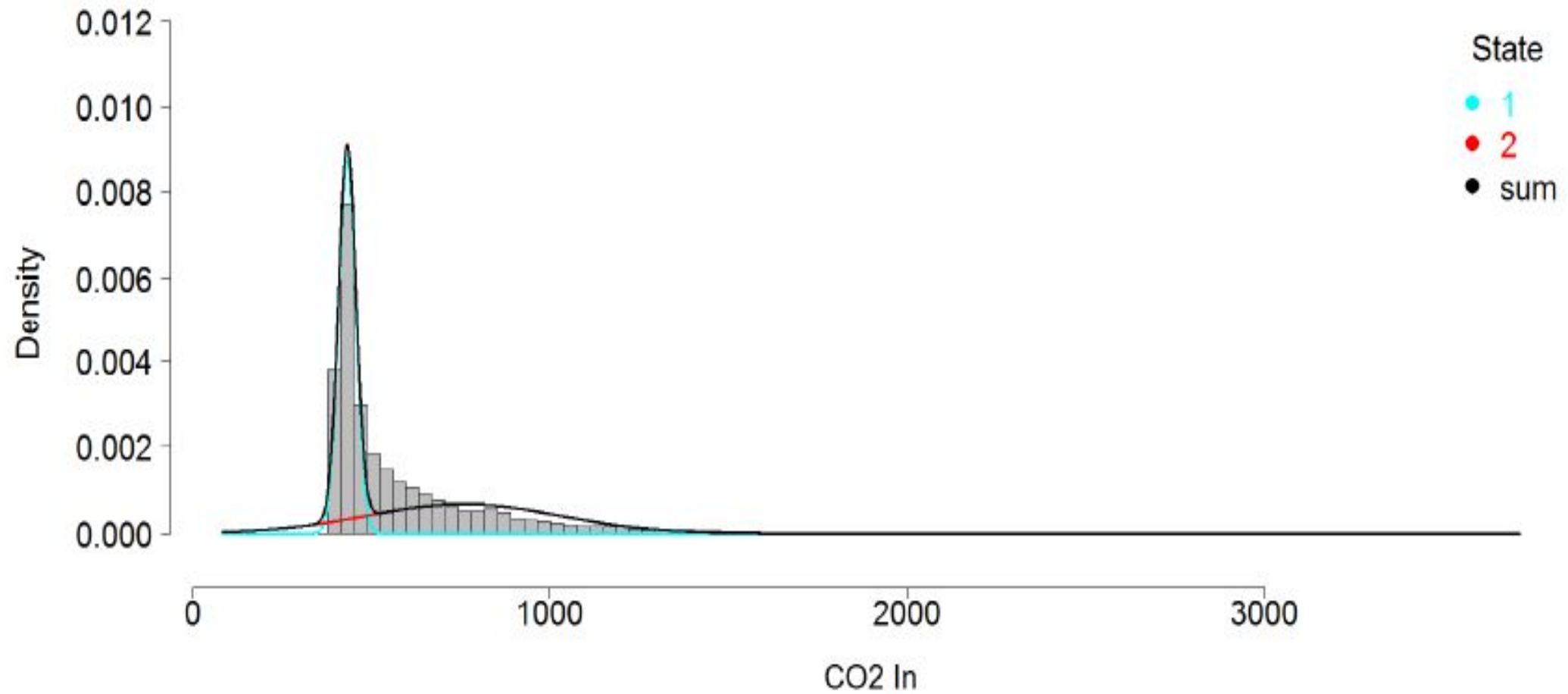
$$\begin{aligned}y_t &= h(CO_{2,t}) \\p(x_t|x_{t-1}) &\sim \Gamma \\p(y_t|x_t) &\sim \mathcal{N}(\mu_i, \sigma_i^2) \text{ for } i = 1, 2, \dots, m\end{aligned}$$

Note that there is no time dependence in the transition probabilities in the homogen case.

Table 8.4: Comparison of univariate (log transformed CO_2) homogen HMMs for 2 to 5 states.

	\mathcal{L}	p	AIC	BIC
2 states	-9378	6	18768	18814
3 states	-4292	12	8609	8701
4 states	-800	20	1640	1795
5 states	2181	30	-4303	-4071





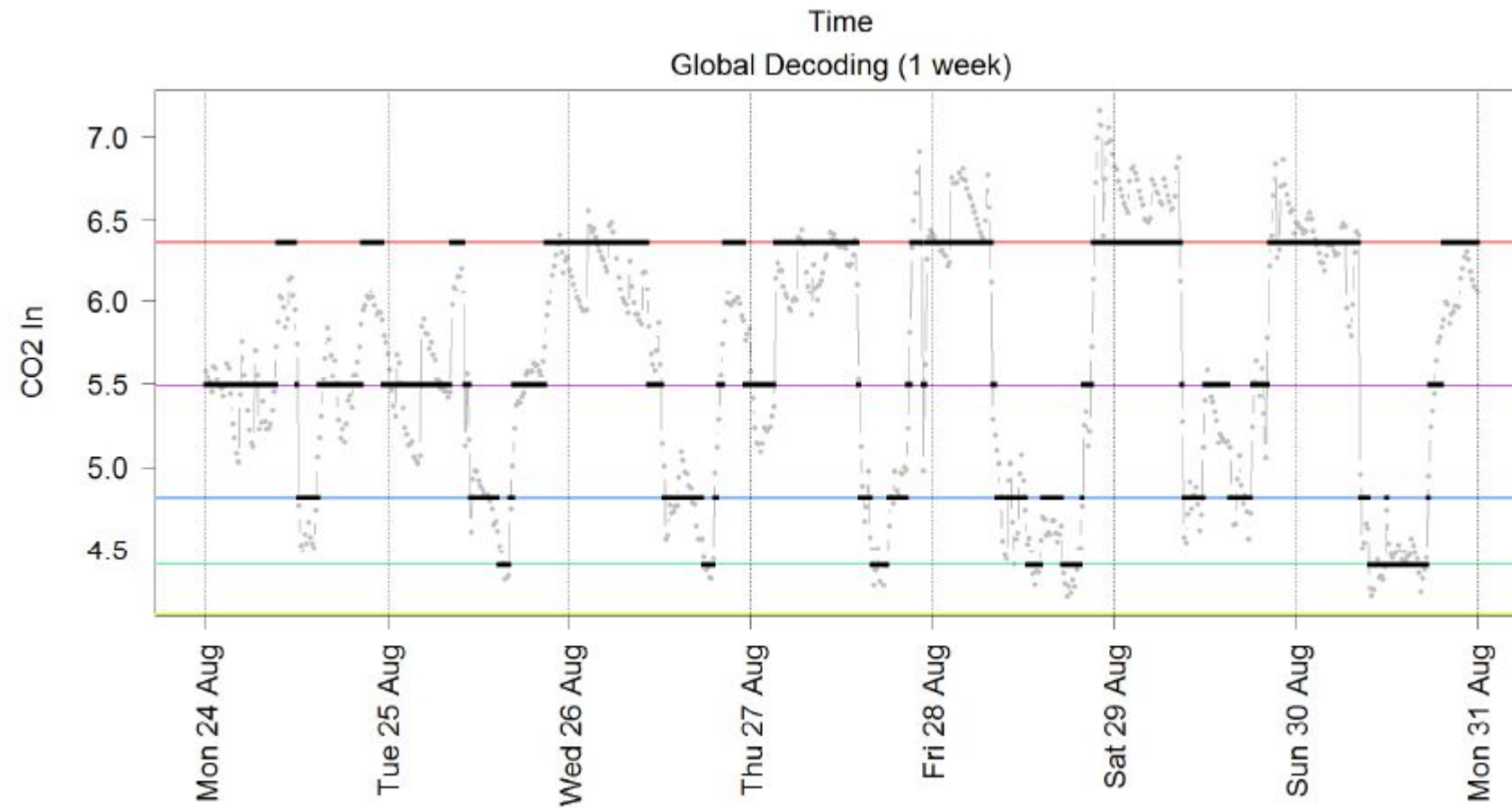
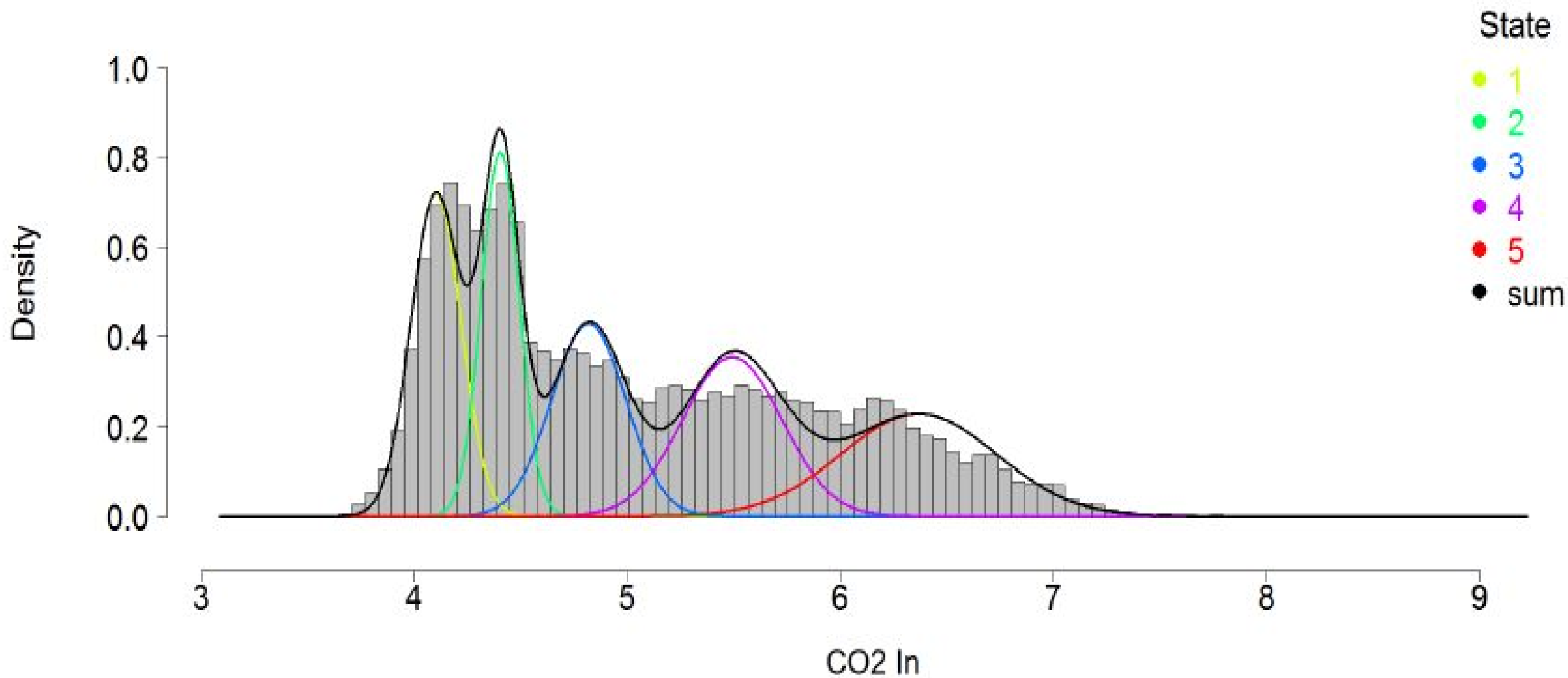
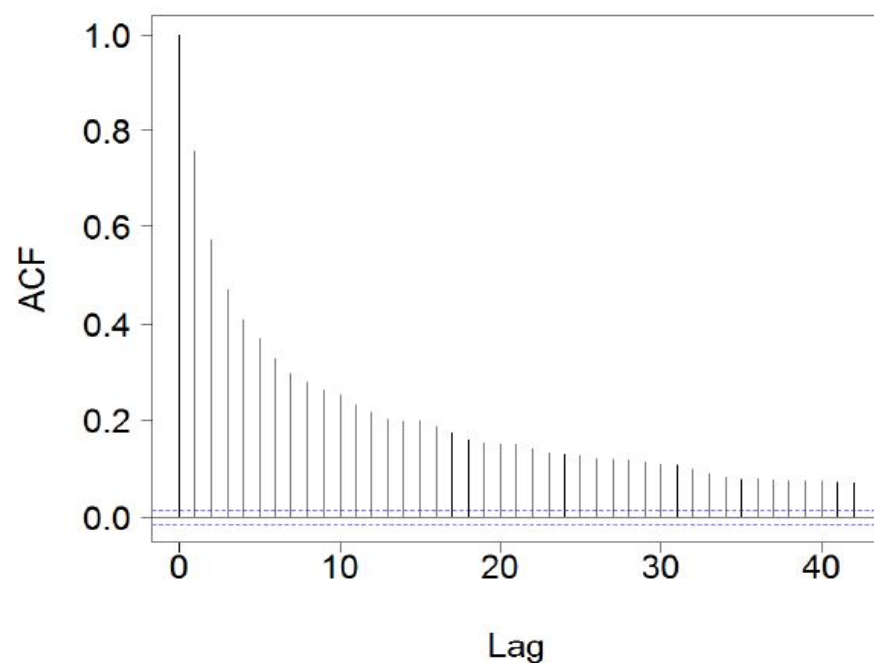
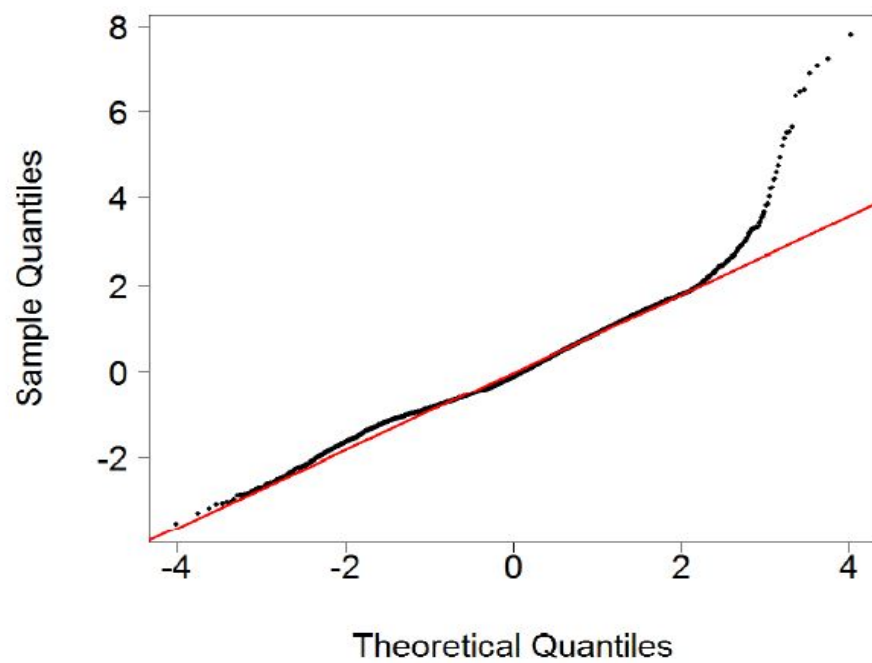
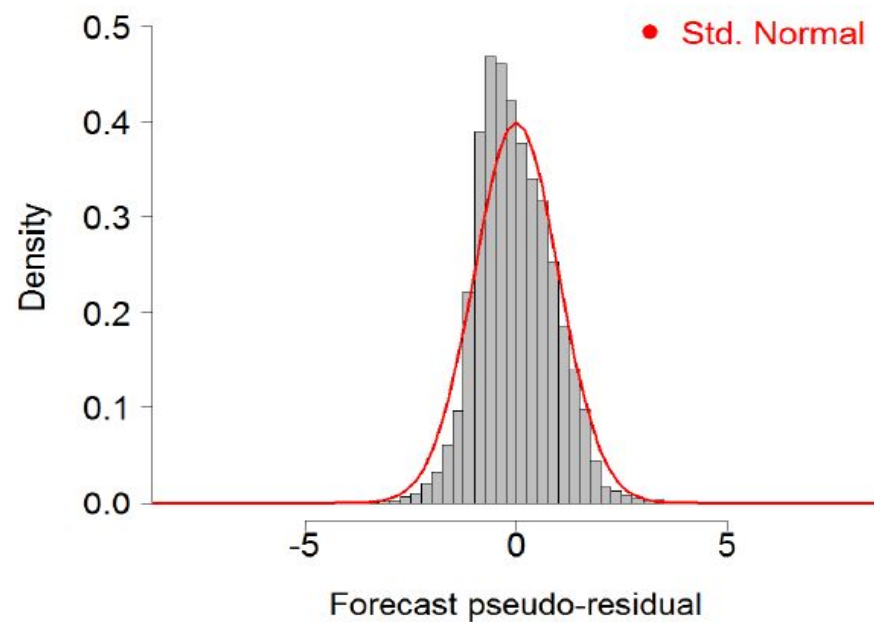
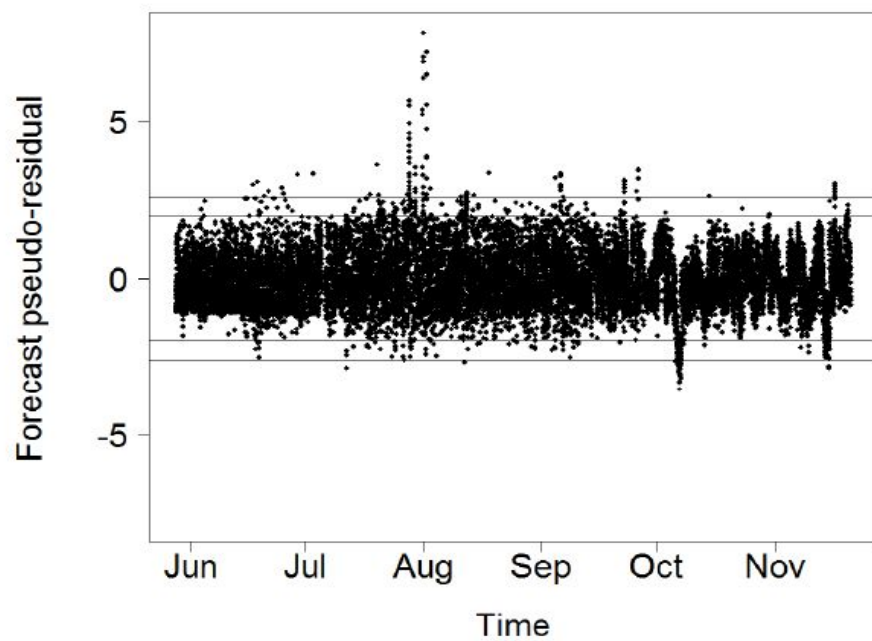


Figure 8.7: Global Decoding of the HMM ($\log CO_2$) with 5 states.



CO2 In



Inhomogen Hidden Markov Model

Setting

$$\begin{aligned}y_t &= h(CO_{2,t}) \\p(x_t|x_{t-1}) &\sim \Gamma_t \\p(y_t|x_t) &\sim \mathcal{N}(\mu_i, \sigma_i^2) \text{ for } i = 1, 2, \dots, m\end{aligned}$$

Note that there is time dependence in the transition probabilities in the inhomogen case.

Inhomogen Markov-switching with auto-dependent observations

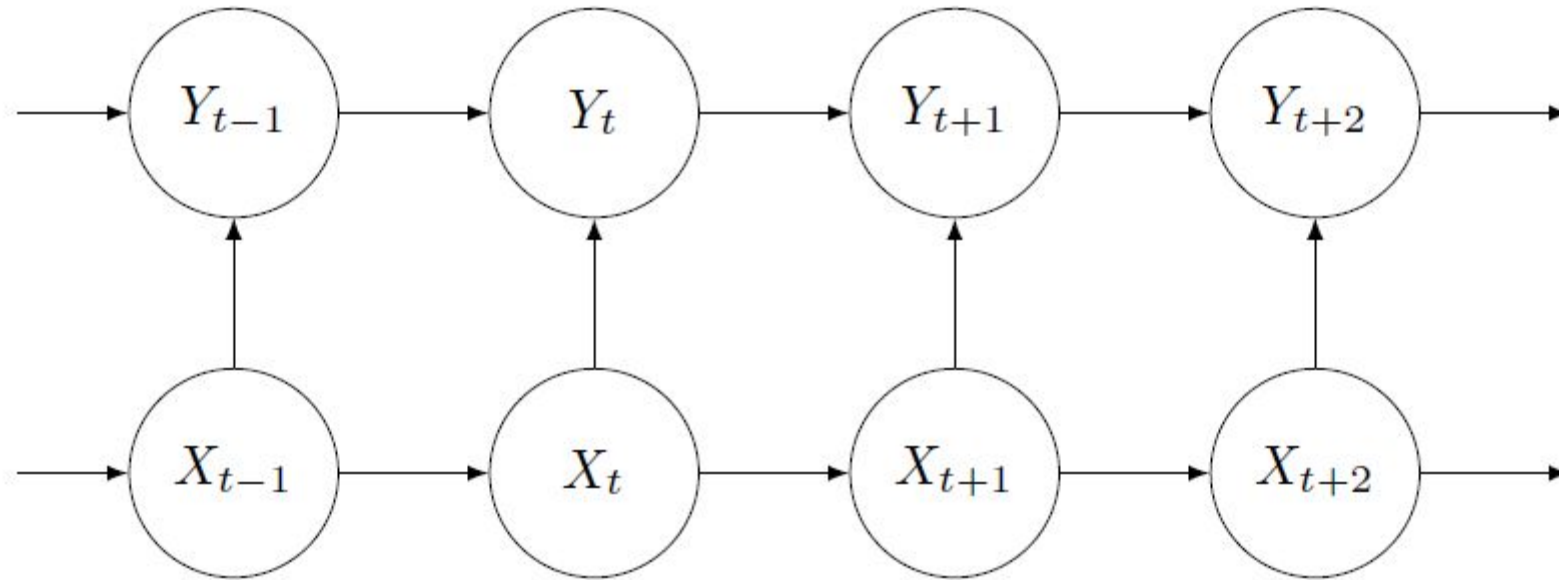


Figure 8.10: Directed graph of Markov switching AR(1).

Inhomogen Markov-switching AR(1)

Setting

$$y_t = h(CO_{2,t})$$

$$p(x_t|x_{t-1}) \sim \Gamma_t$$

$$p(y_t|x_t, y_{t-1}) \sim \mathcal{N}(c_i + \phi_i y_{t-1}, \sigma_i^2) \text{ for } i = 1, 2, \dots, m$$

Note that there is time dependence in the transition probabilities in the inhomogen case.

Interpretation of the states

- State 1: Absence or sleeping
- State 2: Long term absence
- State 3: Outdoor interaction
- State 4: Presence (high activity)
- State 5: Presence (long term, low activity)

Table 8.11: Coefficients of final model.

	State 1	State 2	State 3	State 4	State 5
Stationary Mean (μ)	4.208	4.155	5.335	29.499*	8.535*
Standard deviation (σ)	0.038	0.062	0.373	0.131	0.034
AR(1) Intercept (c)	0.125	0.380	1.318	0.029	0.009
AR(1) Coefficient (ϕ)	0.970	0.909	0.753	0.999	0.999
β_0	3.042	7.643	21.982	2.364	8.532
β_1	0.985	0.481	-0.797	-1.274	0.178
β_2	-0.757	-0.661	-1.138	-0.913	1.481
β_3	0.561	0.862	0.695	0.370	-1.546

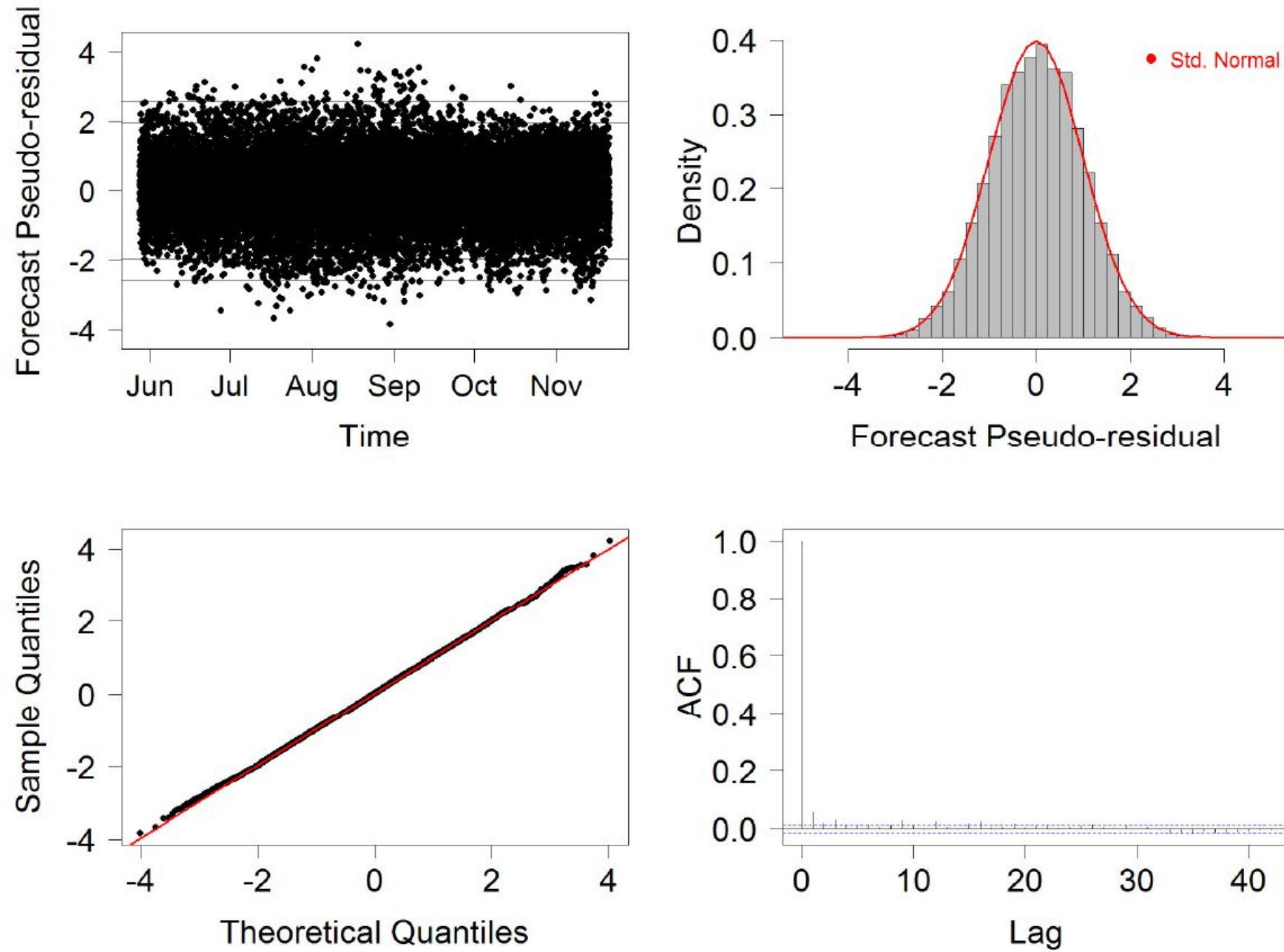
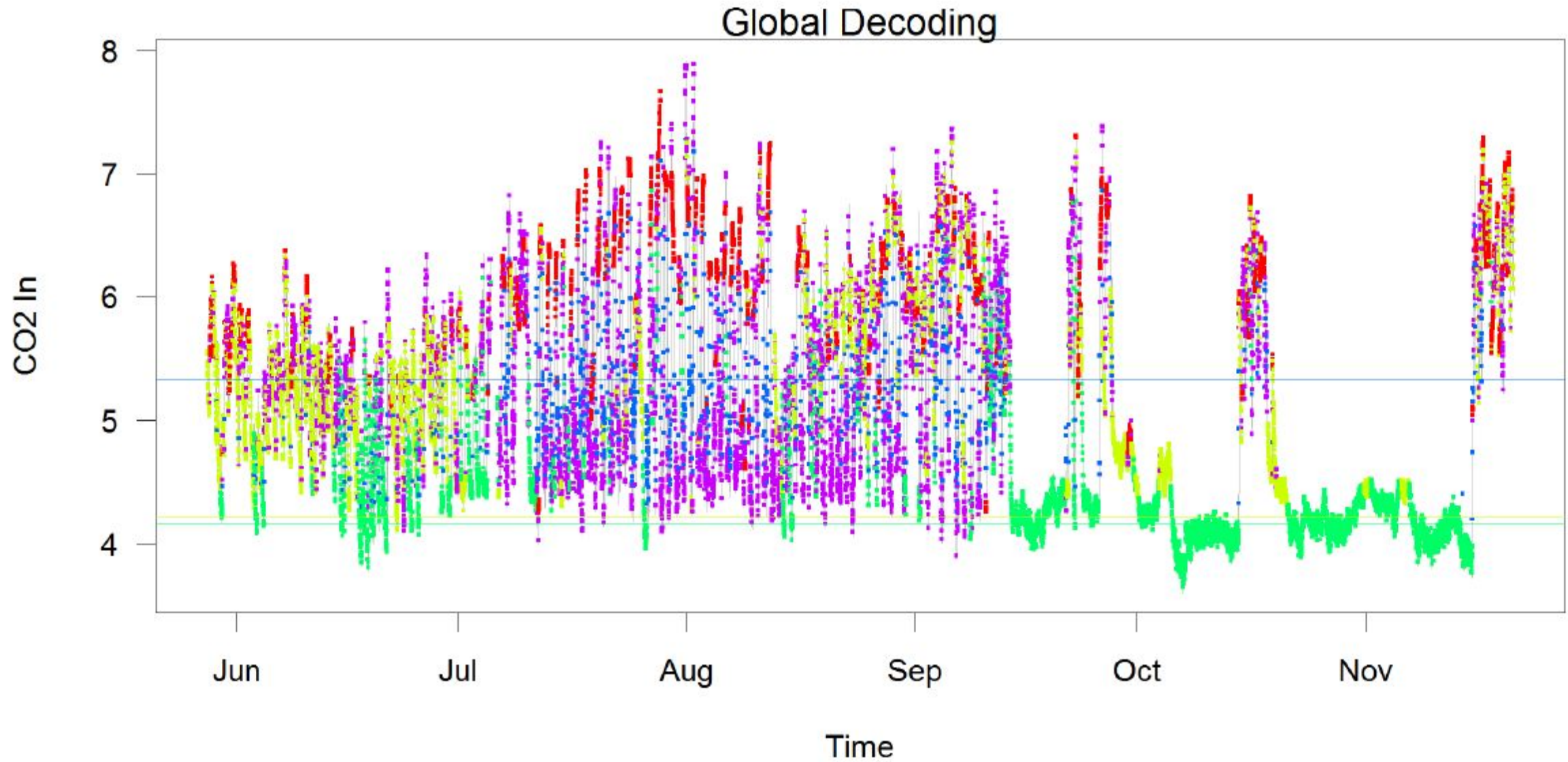
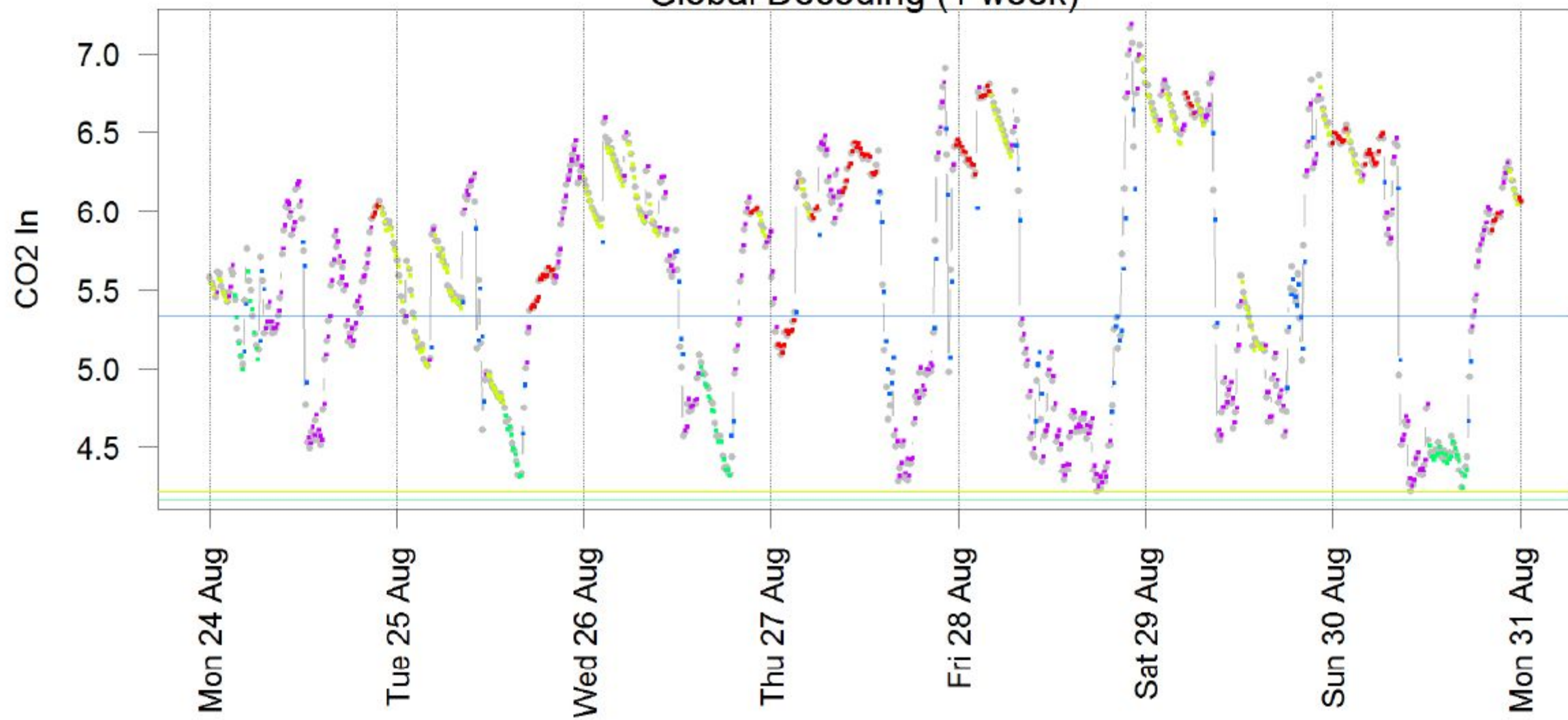


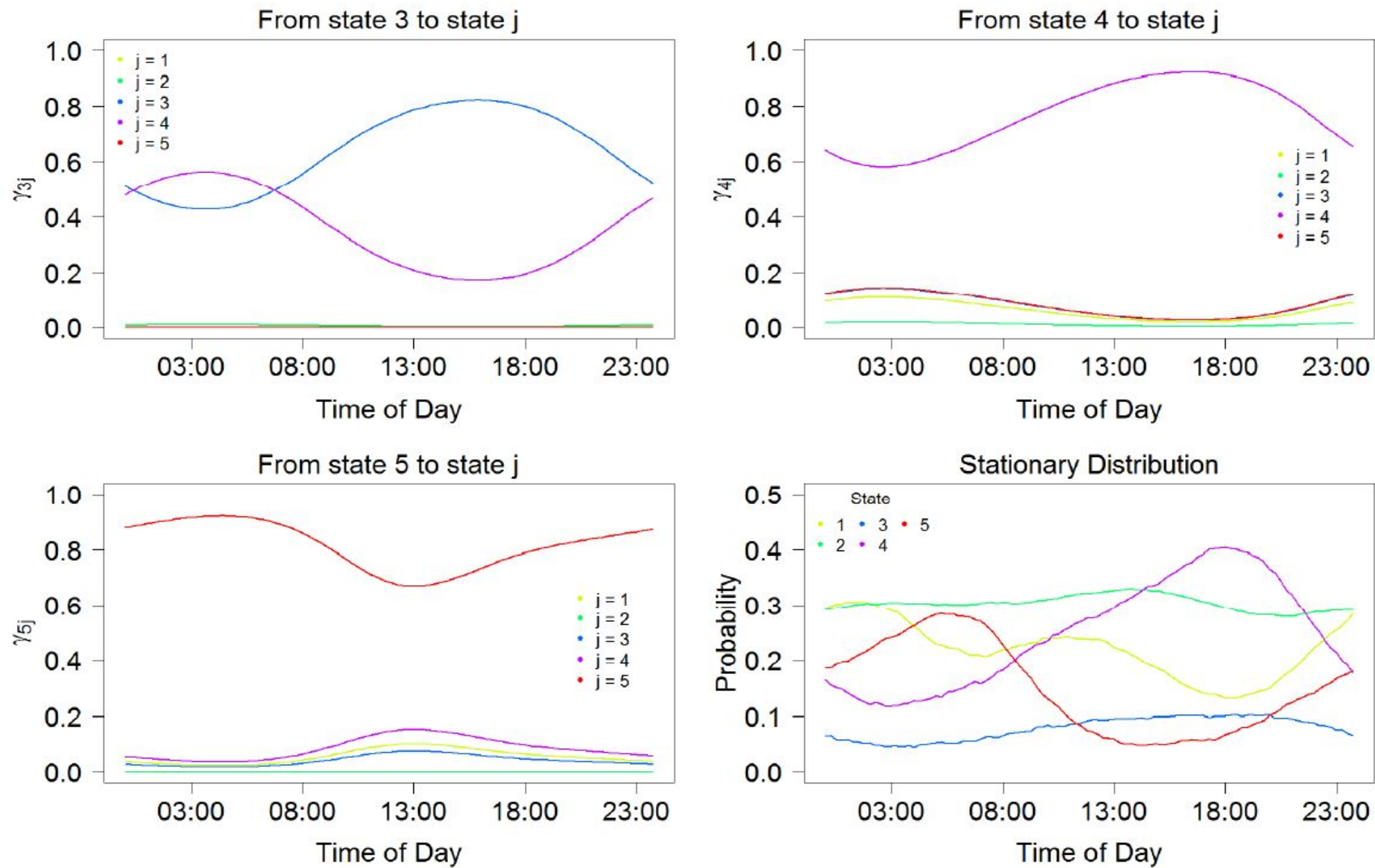
Figure 8.11: Model diagnostics of the final model.



Time

Global Decoding (1 week)





15 Figure 8.16: Transition probabilities over the day of the final model. The lower right plot is the stationary distribution.

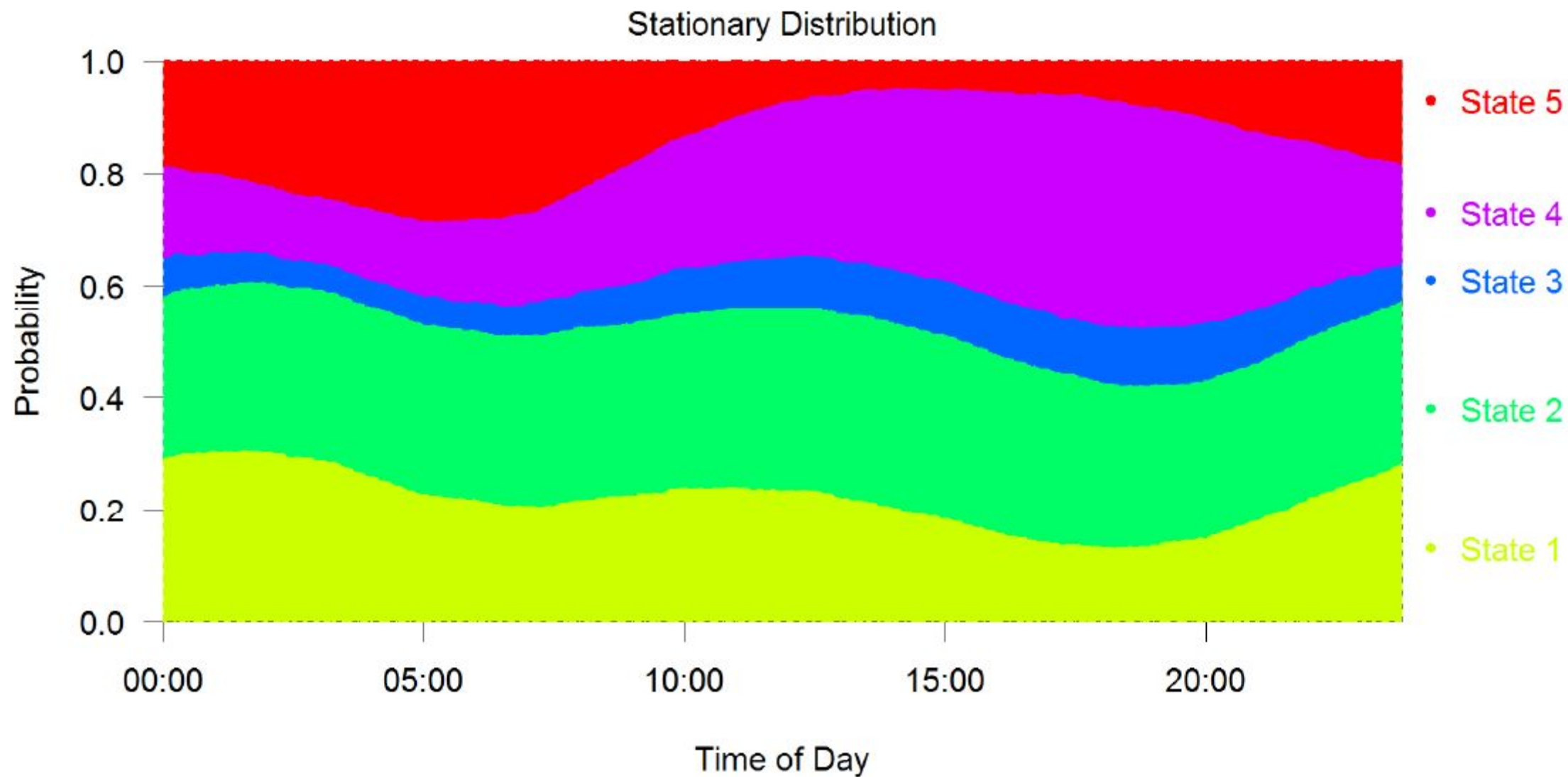


Figure 8.17: Profile of the states over the course of the day. I.e. Stacked stationary probabilities over the course of the day of the final model.