Non-parametric method for separating domestic hot water heating spikes and space heating

In this paper a method for separating spikes from a noisy data series, where the data change and evolve over time, is presented. The method is applied on measurements of the total heat load for a single family house. It relies on the fact that the domestic hot water heating is a process generating short-lived spikes in the time series, while the space heating changes in slower patterns during the day dependent on the climate and user behavior. The challenge is to separate the domestic hot water heating spikes from the space heating without affecting the natural noise in the space heating measurements. The assumption behind the developed method is that the space heating can be estimated by a non-parametric kernel smoother, such that every value significantly above this kernel smoother estimate is identified as a domestic hot water heating spike. First, it is showed how a basic kernel smoothing approach is too simple to deliver reliable results. Therefore the problem is generalized to a local least squares problem, which makes it possible to design a robust kernel smoother, which estimate is not affected by the spikes. Furthermore, the generalized model makes it possible to estimate higher order local polynomials. Finally, the results are evaluated and it is found that the method is capable of calculating a reliable separation of the total heat load into the two components.