Learning partial correlation graph for multivariate sensor data and detecting sensor communities in smart buildings

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Data for modern buildings



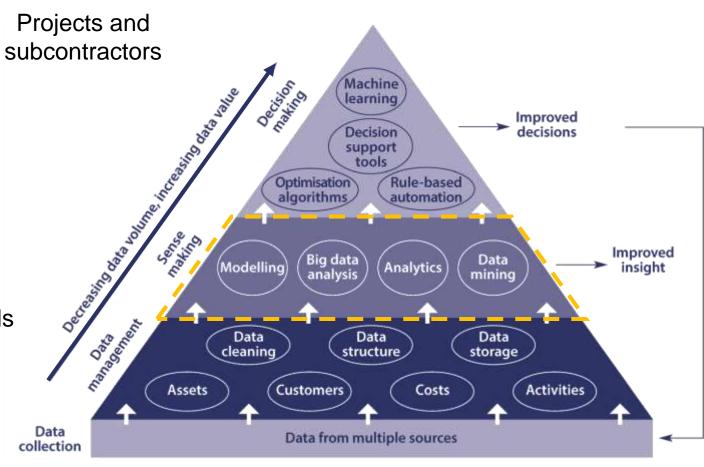
Learning





BIM / COBie: geometry, systems, materials





Data-Information-Knowledge-Wisdom Pyramid

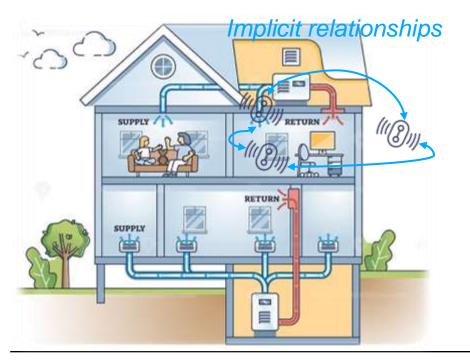


Reveal implicit relationships in time-series

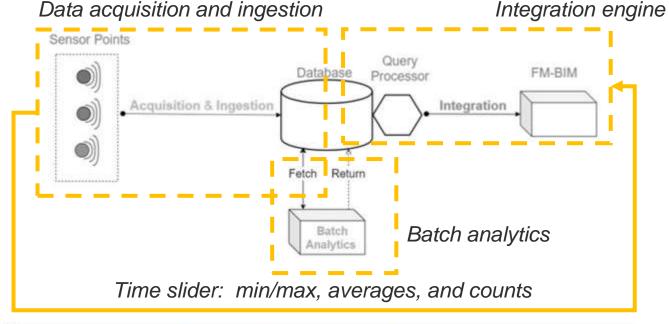


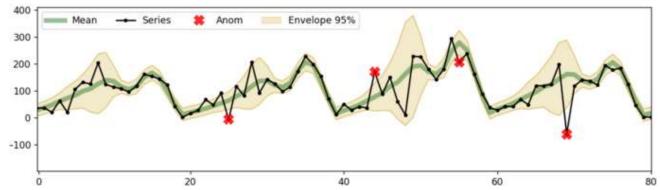






Linked data approach (FM-BIM)*



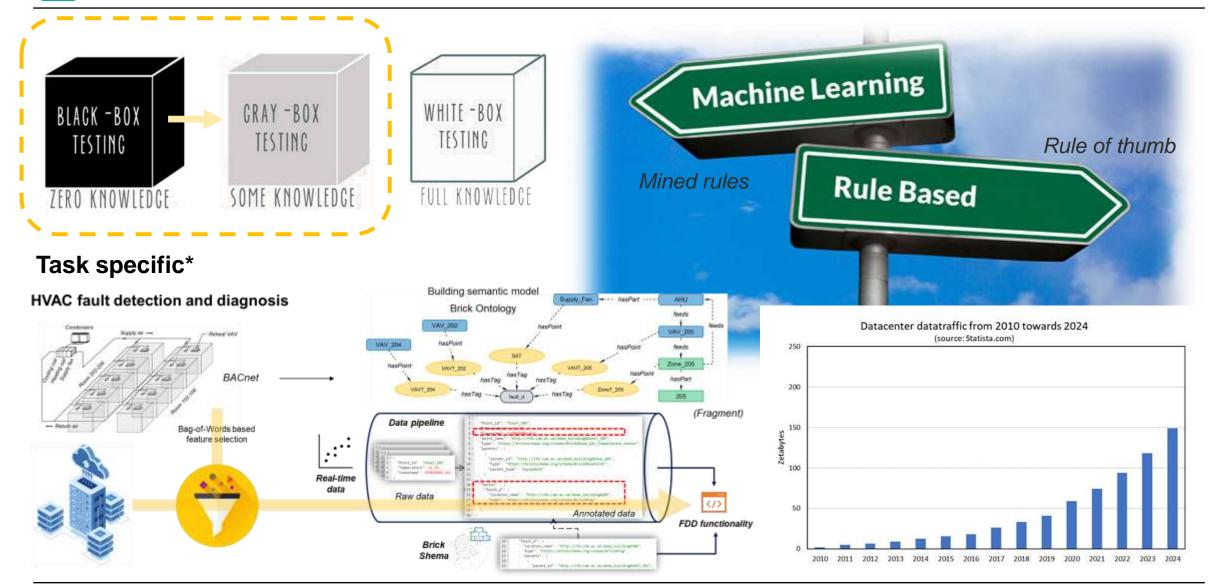


*Quinn, C., Shabestari, A.Z., Misic, T., Gilani, S., Litoiu, M. and McArthur, J.J., 2020. Building automation system-BIM integration using a linked data structure. Automation in Construction, 118, p.103257.



Turn Left or Right



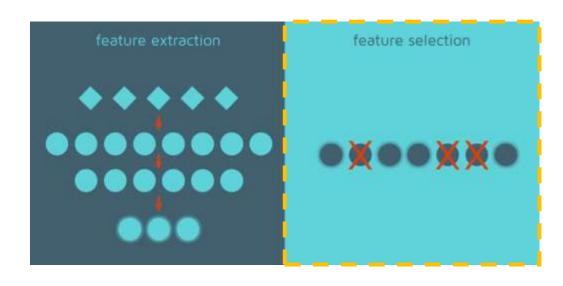


*Xie, X., Merino, J., Moretti, N., Pauwels, P., Chang, J.Y. and Parlikad, A., 2023. Digital twin enabled fault detection and diagnosis process for building HVAC systems. Automation in Construction, 146, p.104695.



Sparse modelling of multivariate data





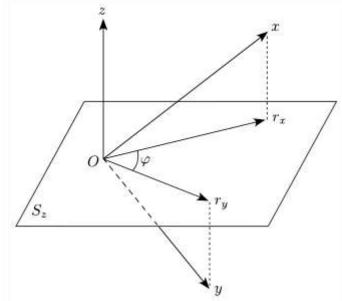
Principal Component
Analysis (PCA)

Multidimensional scaling
(MDS)

Isometric Mapping
(ISOMAP)

Filter methods

Pearson correlation coefficient
Fisher score
Mutual information
Wrapper methods
Embedded methods



Partial correlation

Geometrical interpretation of partial correlation for the case of N = 3 observations

The spurious correlation can be eliminated where only the "unbiased relationship" of *x* and *y* remains.

Sparse PArtial Correlation Estimation (SPACE) method

$$x_n = a_1 x_1 + \dots + a_{n-1} x_{n-1} + a_{n+1} x_{n+1} + \dots + a_N x_N \quad \min \|a_i\|_{\alpha_i}$$

$$L(\mathbf{P},\Theta) = \frac{1}{2} \sum_{i=1}^{p} ||\mathbf{x}_{i} - \sum_{j \neq i}^{p} \mathbf{P}_{ij} \sqrt{\frac{\boldsymbol{\Theta}_{jj}}{\boldsymbol{\Theta}_{ii}}} \mathbf{x}_{j}||_{2}^{2} + \lambda \sum_{1 \leq i < j \leq p} |\mathbf{P}_{ij}|$$

$$\mathbf{P}_{ij} = -\frac{\boldsymbol{\Theta}_{ij}}{\sqrt{\boldsymbol{\Theta}_{ii} \boldsymbol{\Theta}_{ji}}}$$

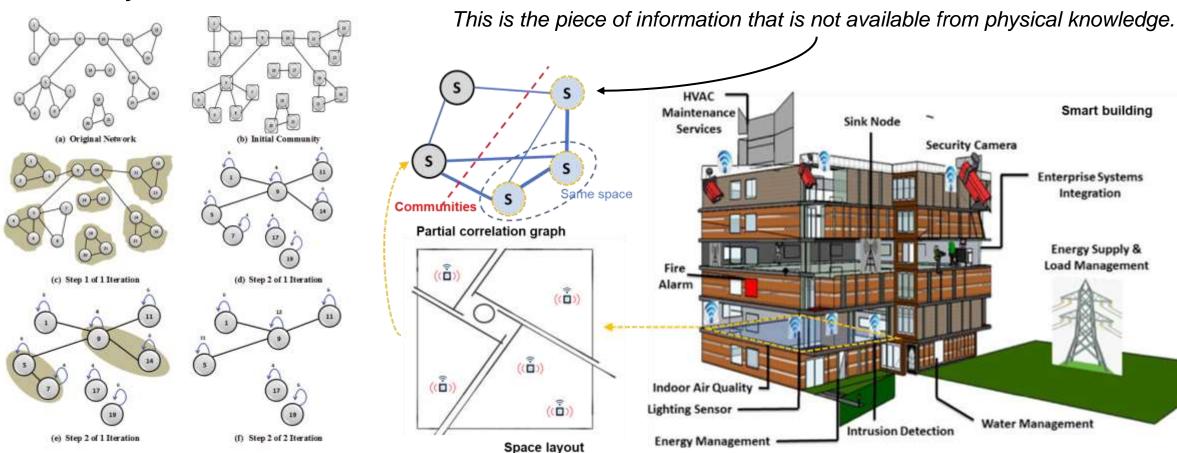
J. Peng, P. Wang, N. Zhou, J. Zhu, Partial correlation estimation by joint sparse regression models, Journal of the American Statistical Association 104 (2009) 735–746.



Partial correlation graph



Community detection



Louvain algorithm: find the communities of well-connected nodes

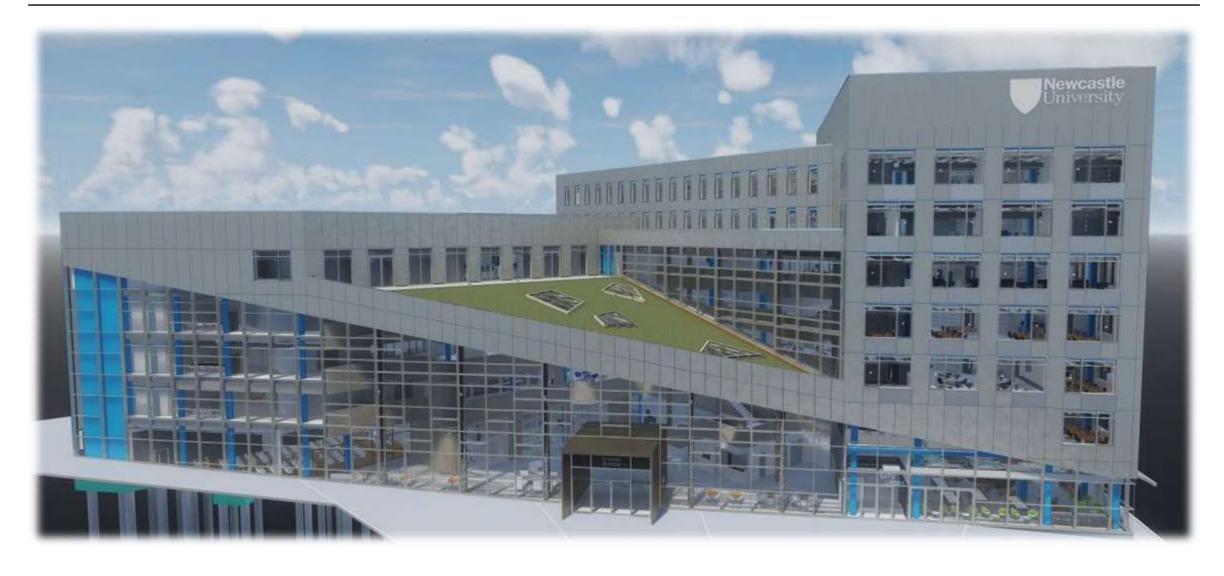






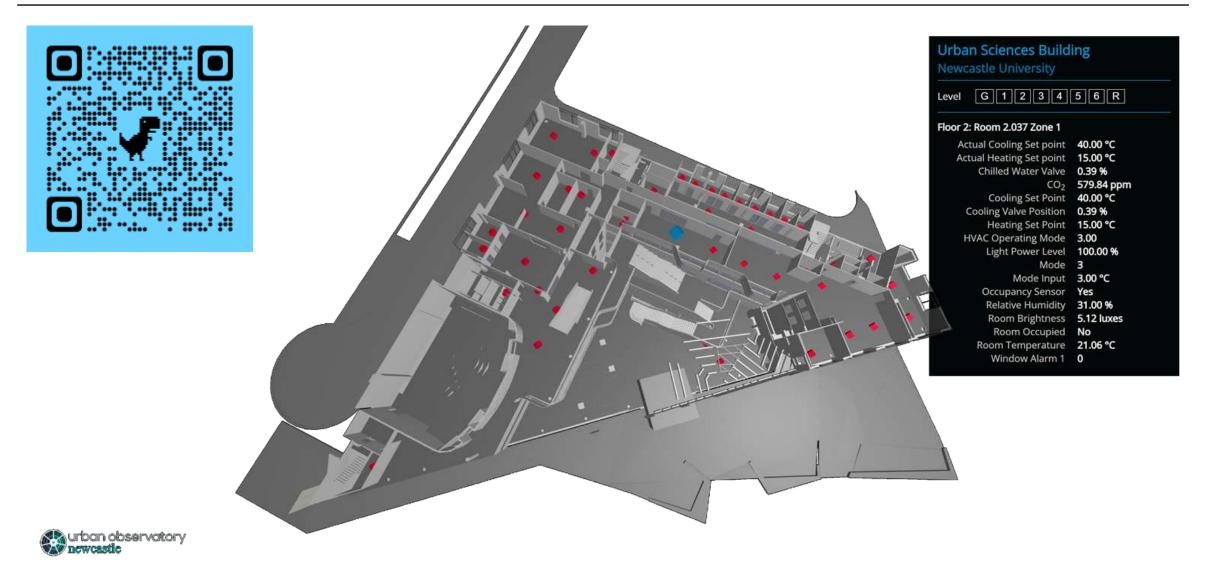






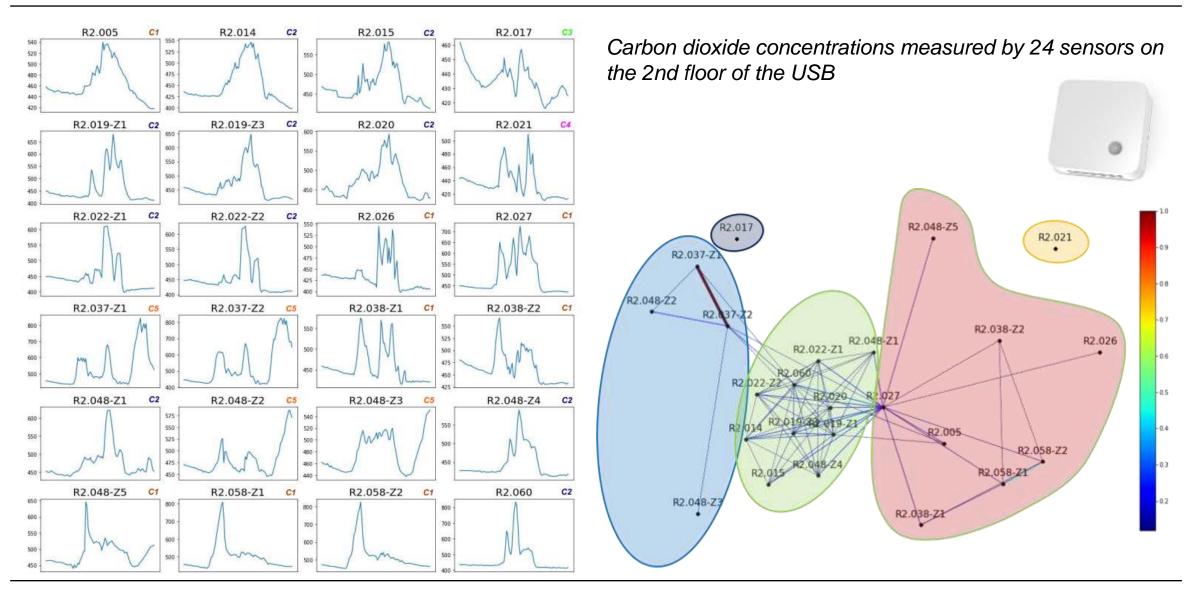










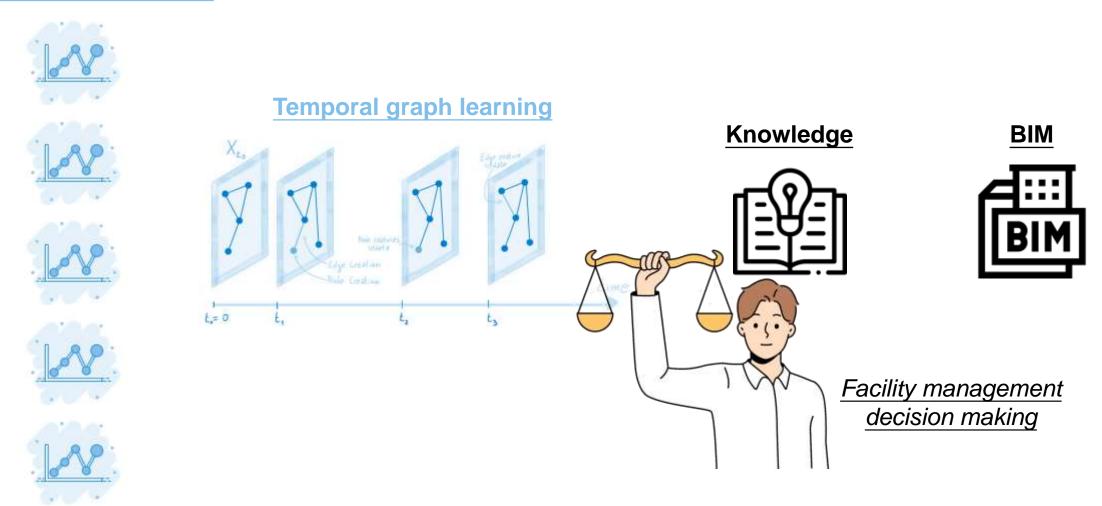




A question that remains



Multivariate time series



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