

Explaining daily energy demand in British housing using linked smart meter and socio-technical data in a bottom-up statistical model

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Abstract

This paper investigates factors associated with variation in daily total (electricity and gas) energy consumption in domestic buildings using linked pre-COVID-19 smart meter, weather, building thermal characteristics, and socio-technical survey data covering appliance ownership, demographics, behaviours, and attitudes for two nested sub-samples of 1418 and 682 British households selected from the Smart Energy Research Laboratory (SERL) Observatory panel.

Linear mixed effects modelling resulted in adjusted R^2 between 63% and 80% depending on sample size and combinations of contextual data used. Increased daily energy consumption was significantly associated (p -value <0.05 , VIF <5) with: households living in buildings with more rooms and bedrooms, that are older, more detached, have air-conditioning, and experience colder (more heating degree days) or less sunny weather; households with more adult occupants, more children, older adult occupants, higher heating temperature setpoints, and that do not try to save energy.

The results demonstrate the value of smart meter data linked with contextual data for improving understanding of energy demand in British housing. Accredited UK researchers are invited to apply to access the data, which has recently been updated to include over 13,000 households from across Great Britain. This paper provides guidance on appropriate methods to use when analysing the data.

Key words: building; energy; heating; gas; electricity; demand; consumption; household; residential; domestic; smart meter; daily; longitudinal; regression; mixed effects; random effects; survey; energy performance certificate; weather; temperature; solar radiation; building physics; sociodemographic; occupant; behaviour; attitudes.

1 Introduction

Increasingly governments are pledging to reduce greenhouse gas emissions to net zero by 2050 [1]. The building sector requires rapid decarbonisation of energy supply and wide-spread reduction in energy demand through improvements in energy efficiency, changes in behaviour and avoided energy use [1,2]. A critical starting point to achieve this is an effective characterisation of energy demand in buildings i.e. ‘what norms, values, preferences and structural factors shape energy demand?’ [3]. Cooper has emphasised the need for better integration of research approaches across social and physical science research for energy policy impact [4] and provides a conceptual framework for reasoning how to integrate data validly from different physical and social sources to enable socio-technical research [5]. This integration is required to better explain patterns in demand, identify the factors which are associated with greatest impact on demand, and to better inform effective policy instruments targeted at improving energy efficiency or changing occupant behaviour [4,6]. Moreover, effective characterisation can enable improved predictions of demand. This could reduce demand in buildings if used to identify (and potentially reward) changes in demand (e.g. due to an intervention, or in response to a tariff or energy efficiency installation). Prediction can also be used to diagnose problems such as malfunctioning heating systems, poor quality build, or energy waste in the form of heating or lighting in unoccupied buildings.

A greater understanding of energy demand in buildings has been impeded by limited data about energy demand and its influencing factors [7–9]. The Smart Energy Research Lab (SERL) is a five-year UK research council funded project which aims to address this by bringing together, for the first time, half-hourly resolution household-level electricity and gas demand data with detailed socio-technical and weather data for a representative sample of over 13,000 households in Great Britain (GB) (the ‘SERL Observatory’). In this respect the data captures a much wider array of energy demand co-variables *and* more detailed energy use data than has previously been reported in the literature.

The first aim of this paper is therefore to evaluate the SERL Observatory as a data resource to improve current characterisations of household-level energy demand. Linear regression is commonly used in the literature to characterise household demand given multi-variate demand-side datasets. This is usually done in two ways; first by assessing the overall *explanatory power* of an appropriately validated statistical model applied to the data, usually by assessing the model’s errors (residuals) and associated statistics such as the R^2 /adjusted R^2 , or coefficient of determination. Low errors imply that the data includes appropriate variables, and the model captures appropriate relationships between them, such that variation in the variable of interest can be explained given the model and data. The model can be applied to other data and tested for prediction or forecasting purposes. Second, studies scrutinise the results of the model to identify specific variables which are statistically significantly associated with variation in the variable of interest *and* which have a substantively interesting or useful effect. Such variables can be interpreted as important factors related to household-level demand, leading to a more detailed understanding of residential demand, and can inform policies aimed at targeting such key factors and reducing demand in future. This leads to our first two research questions:

1: What is the overall explanatory power of SERL Observatory data with respect to variation in household-level daily residential energy consumption and does this improve on studies reported in the literature?

2: Which variables observed in SERL Observatory data are most strongly associated with household-level daily residential energy consumption, are these associations statistically significant, and do these confirm and extend results reported in the literature?

The SERL Observatory links:

- Energy consumption data from smart meters (at daily and half-hourly resolution) with the following three contextual datasets (described in more detail later);
- Basic data (non-building specific publicly available area data): dwelling region, local area Index of Multiple Deprivation¹ (IMD) for 2019, and local area hourly weather variables;
- SERL survey: occupant-reported household-specific sociodemographic characteristics and energy saving behaviour, and some building-specific physical characteristics;
- EPC (Energy Performance Certificate) data: building-specific physical and thermal characteristics plus a modelled normative fuel cost.

These four datasets have different levels of availability: all households in the SERL Observatory have daily and half-hourly energy consumption data from smart meters, and the basic data (see above), around 80% have complete SERL survey data, and approximately half have EPC data as only about half of British properties have an EPC. Researchers using SERL data are therefore presented with a choice: to increase sample size but reduce contextual data, or decrease sample size and increase contextual data. Determining the usefulness of the datasets separately and together is therefore important for the overall objective of characterising demand. This leads to our final research question:

3: What is the additional explanatory power of the EPC and SERL survey contextual data beyond that of the basic data?

We answer this question by investigating how the explanatory power of the model changes with different levels of contextual data and sample size, and testing whether the differences are statistically significant.

Our analysis uses the SERL Observatory Edition 2 dataset [10]. This contains data from almost 5000 households and energy demand data from August 2018 to October 2020. Data collection is ongoing and subsequent editions will be updated with this newly collected data. The first coronavirus lockdown in GB started on 23rd March 2020, meaning Edition 2 includes data from before the onset of the coronavirus pandemic. It is important to understand the impact of the coronavirus pandemic on residential energy consumption in buildings and what constitutes the post-pandemic 'new normal', and the SERL Observatory is a well-suited data resource to do this and currently supports several research projects investigating the effects of the pandemic. This paper aims to provide a foundation to this forthcoming research by seeking to understand and characterise residential energy consumption *pre-coronavirus*.

Given the contextual data availability requirements from waves 1 and 2 only, and the focus on the pre-lockdown period, the resulting samples of households analysed here are relatively small subsamples (N=1418 and 682) compared to the number of households that will be available in later editions of the SERL Observatory (Edition 3 increases the sample size to >13,000). These results should therefore be seen as an initial analysis and should be interpreted with caution. In particular,

¹ Government statistical estimate of relative deprivation in small areas – see <https://www.gov.uk/government/statistics/english-indices-of-deprivation-2019>

results should not be viewed as representative of the future full-size SERL Observatory sample, nor indeed the GB population and so should not be generalised.

2 Literature review

A substantial body of existing literature investigates the factors which shape household energy use, and the first section below describes this literature. The remaining sections describe relevant literature on quantitative approaches to modelling building energy demand. The literature has informed the development of the SERL Observatory dataset and the analytical methods used in this study.

2.1 Factors influencing household energy demand

Household energy demand can be viewed as the outcome of occupants making use of the energy-using appliances and equipment in their home, largely through everyday activities such as cleaning, food preparation, leisure and keeping warm (or cool). At the population level and over periods of years, structural drivers can be seen as having a major effect on average energy use for these activities, with policy-driven incremental energy efficiency improvements in technology often being offset by an increasing intensity of appliance use [11,12]. The development and diffusion of new technologies and more radical changes in social norms and expectations can also lead to more significant changes in the average energy intensity of such practices [13]. Variation in energy use at shorter timescales is a matter of variation between households, the currently available technologies they have, and how they make use of them. Multiple studies have attempted to identify which aspects of occupants, of their activities, and of the technologies they use and buildings they occupy, are most important for explaining inter-household variation in final energy demand. Huebner et al [8] found building characteristics, particularly size, type and energy performance rating (as provided by EPCs), dominate in explaining between-household variation in energy use in a sample of contemporary English households, with household size (number of occupants) also important, as well as the length of the heating season and reported beliefs about climate change.

Other quantitative studies unpack overall energy use. Gram-Hanssen [12] separately investigates energy used for heating and energy used for appliances and lighting, in Danish households. Drawing on multiple data sources and analytical approaches, she concludes that user behaviour (including appliance ownership) is a more substantial factor shaping energy used for appliances and lighting than is appliance energy efficiency, noting, for example, that energy use in physically similar houses can vary by a factor of 5. Energy use for heating meanwhile is found to be roughly equally explained by building characteristics, including size and age, and by user behavioural factors, whilst sociodemographic characteristics (age, income and education) explain very little, indicating that they only weakly correlate with a person's heating behaviours.

Many other studies focus on a single fuel type rather than end use. Jones et al. [14] provided a literature review of nearly 40 empirical studies of household electricity use, identifying 62 factors that potentially affect it, with 20 "found to unambiguously have a significant positive effect on electricity use" (defined by the authors as the number of papers confirming a positive effect being more than three higher than the number of papers finding a negative or non-significant effect). These 'unambiguous' variables were classed by the authors into socio-economic factors (more occupants, presence of teenagers, higher income and higher disposable income), characteristics of the dwelling (older dwellings, and higher number of rooms or number of bedrooms, or larger total floor area; presence of an electric space heating system, air-conditioning and/or an electric water heating system) and appliance-related factors (higher number of appliances, ownership of: desktop computers, televisions, electric ovens, refrigerators, dishwashers, tumble dryers; greater use of:

washing machines, tumble dryers). The categorical variables 'age of household reference person' and 'level of detachment of the building' also significantly affected electricity use. Further quantitative studies aim to specifically consider the influence of occupant behaviour, by combining time use data and electricity use data. Satre-Meloy et al. [15] find that variation between occupants in when and how electricity-using activities are performed does have a statistically significant effect on energy use, at least over the course of the day, finding from their own data and a review of previous studies that quotidian activities related to chores, food consumption and preparation, and leisure are particularly high energy intensity, and sleep and rest low intensity. Grunewald and Diakonova [16] extend this analysis to consider gendered differences in activity patterns and their corresponding electricity use, showing that while women report more household chores, their associated consumption of electricity is lower than for men in many cases. Differences and similarities between reported activities and associated electricity use for GB and German households is investigated in [17], finding that the need for flexibility and willingness to provide it differs significantly between two seemingly similar regions.

Regarding heating use, a review by Wei et al [18] of 41 papers found 27 factors identified in them as affecting space heating behaviour in residential buildings, concluding the following eight factors 'unambiguously' influenced it (using the same definition of unambiguous as above): "outdoor climate, dwelling type, room type, house insulation, type of temperature control, occupant age, time of day and occupancy".

Overall, the literature provides evidence that inter-household variation in energy use is related to building and appliance characteristics, occupant sociodemographics, behaviours, and contextual factors around climate, indoor conditions and time. Although existing studies provide some insight into which factors within these broad classes are 'unambiguously' important, Wei et al [18] note that the literature does not definitively rule out the influence of any factor that has been studied. Huebner et al [8] highlight that limitations in measurement methods, particularly for measuring behaviours, and collinearity and interaction effects between variables, can lead to factors appearing to have non-significant effects or being excluded from models, while Jones et al. [14] note that the often incomplete contextual information about sample characteristics (such as the fuel type used in the dwellings for space heating and cooling and water heating, or if there was mechanical ventilation) could explain some of the conflicting results found between studies regarding the influence of certain factors. We note further that a narrow framing of importance or influence of variables on demand in terms of statistical significance is often problematic considering it is not a measure of the size of the effect. In sum, there is value in continued research to investigate the effects of a wide range of variables within these broad classes of building, appliance, occupant and contextual factors.

2.2 Characterising energy demand in buildings

Characterising building energy demand is an active field of research employing a wide range of methods, depending on the data available and research objectives. Swan and Ugursal [19] provide a taxonomy of residential energy demand modelling approaches, grouping them into two broad categories of 'top-down' (a 'macro' approach where the housing stock as a whole is usually the unit of analysis) and 'bottom-up' (a 'micro' approach where the basic unit of analysis is usually individual dwellings), with the latter further sub-categorised into 'statistical' and 'engineering' methods. As this paper aims to characterise individual households, we adopt a bottom-up approach. Statistical regression is a common bottom-up approach that, while requiring large, detailed datasets, offer simple implementation and relatively easy interpretability. Jones et al. [14] provide a recent systematic review of studies using regression methods to explain electricity demand in residential

buildings. Satre-Meloy et al. [20] provide a complementary and updated summary of the literature. Rather than duplicating these works, we draw broad observations relevant to the present work from the literature. The focus is on studies that used statistical approaches to characterise energy demand in residential buildings. Detailed reviews of alternative ‘bottom-up’ approaches (e.g. engineering, artificial neural networks) can be found in [21–24].

2.3 Explanation versus prediction

Multiple linear regression using ordinary least squares (OLS) is a technique commonly used in studies seeking to characterise energy demand in buildings using linked contextual data [20,25–28]. However, OLS relies on an assumption of independent observations which reduces its appropriateness for longitudinal data, in which there are repeated observations of individual cases [29]. Anderson et al. [28] used a linear mixed effects model (a type of multi-level regression model which accounts for grouped data) to address this in their study of daily electricity consumption using daily aggregates of sub-half-hourly household level energy use, similar to the current study.

Recent advances in statistical learning [30] have resulted in the emergence of new techniques in this field of research. There has been increased interest in techniques such as tree-based methods, support vector machine, and artificial neural networks [23,24]. These can be considered more ‘flexible’ than OLS because they allow non-linear relationships between variables. However, increased flexibility can come at a cost, with greater risk of over-fitting, increased model variance error, and potentially less interpretability [23,31]. These techniques tend to be more suitable for prediction, rather than inference which is the primary interest of this work.

As discussed in section 2.1 energy demand in buildings can be characterised by its large number of potentially influential factors. Studies seeking to characterise demand can therefore be faced with ‘dense’ models i.e. with many explanatory variables. Adding more variables to a model can spuriously increase its overall explanatory power. Nonetheless, assuming the increase is non-spurious, denser models can be accompanied by reductions in model interpretability, reductions in the reliability of estimates for individual variable coefficients (e.g. due to multi-collinearity), and reductions in sample sizes due to missing data. Increased model complexity can also result in over-fitting and a decrease in the model’s predictive power [31].

Numerous techniques have been developed to deal with these issues including imputation to fill missing data, resampling methods such as cross-validation to test models, regularisation techniques to reduce the complexity of the model by selecting a subset of the total number of variables to include in the final model [32] and some of these have been applied in the field. For example, Kavousian et al. [33] use forward stepwise variable selection, while Huebner et al. [8] and Satre-Meloy et al. [20] use regularisation methods (or ‘shrinkage’ or ‘penalised’ regression), and the latter uses cross-validation and imputation. These techniques can be useful for increasing sample sizes, improving interpretation and, depending on the nature of the underlying data, can also improve model prediction. Imputation and cross-validation are used in the present paper, while regularisation techniques are not.

2.4 Heating demand and gas meter data

In GB natural gas is widely used for space and water heating and cooking e.g. 86% of dwellings in England supplied by the gas grid [34]. Moreover, heating demand is strongly weather dependent, and so it is crucial to understanding how total domestic energy demand changes over time. Therefore, observing both gas and electricity demand is necessary to achieve a data-driven characterisation of *total* residential energy consumption in GB dwellings *including heating* (note that cooling is currently very uncommon in UK homes) where gas and electricity are the only fuel sources.

In the case of the 14% of English dwellings that are not connected to the gas network, data on oil, LPG and solid fuel use would also be required but is not collected by SERL. We note, however, the relative difficulty of accessing gas demand data compared to electricity data (smart electricity meters are more widespread than smart gas meters [35] and it is easier to retro-fit sensor equipment to measure electricity demand data than it is for gas demand). This is reflected in the literature, which predominantly focuses on analysis of electricity demand compared to gas demand, even in countries where gas demand is present [15,25,27,36–38]. One of this paper's key contributions is that we analyse electricity and gas data where used by the household (as discussed below) thereby focussing on *total* domestic energy consumption including space and water heating for these households.

2.5 Temporal resolution of demand data

As noted above, the majority of studies in the literature focus on data of relatively low temporal resolution i.e. monthly, seasonal or annual summaries [14]. Studies focussing on daily or higher-resolution data are comparatively rare, presumably because of the relative difficulty of accessing large, high-resolution energy meter data sets which also have the necessary linked contextual data to investigate factors explaining variation in high-resolution energy demand [9]. Table 1 summarises key characteristics of studies from the literature chosen for their relevance (focus on household-level residential energy consumption, use of regression, household-level contextual data, annual or higher time resolution) and shows how much of the variation in demand (the 'coefficient of determination' or R^2) was explained by their models. We note that interpreting and comparing R^2 values between different studies using different models and different data should be treated with caution as R^2 values should not generally be compared across different data due to the fact that the same model can have highly variable R^2 values on different data [39]. Model error (e.g. mean squared error) is generally a better measure to compare however we note that often it is not reported in the literature.

1

2 *Table 1 – summary of characteristics and key results of previous relevant studies.*

Study	Data source	Country or area	Sample size (N)	Resolution of demand data	Observes heating / cooling?	Contextual data	Coefficient of determination (R ² /Adjusted R ²)
[26]	Korea Energy Economics Institute survey	Korea	2436	Annual	Yes	Building physical characteristics, socio-demographics, appliance usage	R ² : 0.009 - 0.017
[8]	Energy Follow-Up Survey	England	924	Annual	Yes	Building physical characteristics, socio-demographics, heating behaviour, attitudes and other behaviours	Adjusted R ² : 0.44
[20]	City of Palo Alto Utilities survey	Palo Alto, California	1008	Annual	Yes	Building physical characteristics, socio-demographics, energy literacy, attitudes	R ² : 0.373-0.398
[37]	Smart Grid Smart City	New South Wales	3446	Annual	No (no gas meter data)	Building physical characteristics, socio-demographics, appliances	Adjusted R ² : 0.55
[33]	Convenience sample	Silicon Valley, California	952	Averaged over a period of 238 days	Yes	Weather, building physical characteristics, appliances, and behaviour	Adjusted R ² : 0.43-0.68

[27]	Irish Commission for Energy Regulation's (CER) Smart Metering Electricity Customer Behaviour Trials	Ireland	~4200	Averaged over a period of 6 months	No (no gas meter data)	Building physical characteristics, socio-demographics, appliances	R ² : 0.32
[25]	Convenience sample	Japan	740	Monthly averaged demand	No (no gas meter data)	Weather, building and heating system information, household and appliance ownership and usage	Adjusted R ² : 0.18-0.60
[40]	Smart Grid Smart City	New South Wales	3446	Daily peak demand	No (no gas meter data)	Building physical characteristics, socio-demographics, appliances	Adjusted R ² : 0.29
[28]	Irish Commission for Energy Regulation's (CER) Smart Metering Electricity Customer Behaviour Trials	Ireland	3488	Daily	No (no gas meter data)	Income, employment status, presence of children, number of residents	Marginal R ² : 0.20. Conditional R ² : 0.81.
[15]	Convenience sample	UK	173	Daily	No (no gas meter data)	Building physical characteristics, socio-demographics, appliances, activity	Adjusted R ² : 0.44

[41]	National Energy Efficiency Data (NEED)	England and Wales	11.3M	Annual	Yes	Property characteristics Energy efficiency measures installed Household characteristics Local area characteristics	R ² : 0.38
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5 McLoughlin et al. [27] analysed half-hourly electricity smart meter data and linked survey data for a
6 representative sample of approximately 4200 Irish households involved in a time-of-use tariff trial.
7 Multiple linear regression was used to estimate the influence of survey data (which covered dwelling
8 and occupant characteristics) on the dwelling-level variability of total electricity demand, maximum
9 demand, load factor, and the time of maximum demand all averaged over six months.

10 Anderson et al. [28] analysed the same dataset and investigated the extent to which the data from
11 the survey can explain variability in load profile 'indicators' such as 97.5% percentile load, lunchtime
12 load, morning maximum, etc. Dependent variables were sampled for midweek days (Tuesday-
13 Thursday) over a four-week period resulting in 12 observations for each variable per participant. A
14 mixed effects framework was used including a random effects coefficient to quantify how much each
15 household deviated from the average.

16 Kavousian et al. [33] examined structural and behavioural determinants of residential energy
17 consumption for a convenience sample of 1628 Californian households (952 used in final analysis).
18 Participants were all employees of a single Silicon Valley technology company. As such the sample
19 was biased towards higher income, higher education, and higher interest in energy efficiency
20 households. 10-minute resolution electricity data were collected over 238 days and survey data
21 were collected covering weather, location, building physical characteristics, appliances, and
22 occupant information. While high-resolution energy data were collected, and daily electricity
23 consumption was used as the dependent variable in the regression analysis, this was averaged over
24 the collection period (238 days).

25 Iwafune and Yagita [25] analysed high-resolution (30-60 min) energy data for 740 Japanese
26 households collected over a period of one year (Dec 2013-Nov 2014), and performed a regression on
27 monthly-averaged daily electricity consumption using data on weather, building and heating system
28 information, household and appliance ownership and usage. The study used a convenience sample
29 determined by the presence of specific home energy management systems. Separate regressions
30 were conducted for the different seasons of the year. Unlike Anderson et al. [28] the authors of the
31 study did not include a household-specific effect but instead used a time-specific effect for each
32 month.

33 Satre-Meloy et al. [15] analysed high-resolution (1 second) electricity data measured over a period of
34 28 hours on a convenience sample of 173 GB households. Electricity data were averaged over the
35 collection period and within day sub-periods. Satre-Meloy et al. used 'de-minned' electricity demand
36 in their regression in addition to average demand. De-minning subtracts each household's minimum
37 demand from its average demand to remove its baseload and is particularly appropriate for studies
38 aiming to characterise intra-day variations in demand that are affected by occupant activities.

39 Fan et al. [40] conducted a statistical analysis of drivers of peak demand by analysing half-hourly
40 electricity consumption data collected over one year (2013) for 9900 households from the greater
41 Sydney region linked with survey data for 3500 of these households covering housing type,
42 demographics, appliance ownership, occupant living habits, and socioeconomic status. The study
43 estimated individual peak demand over 12 selected peak demand periods in a year. A General Linear
44 Model was used with 5-fold cross-validation. A mixed effects framework for analysing panel data
45 was not used, unlike in Anderson et al. [28] or Iwafune and Yagita [25].

46 The review indicates that a linear mixed effect framework with random effects is appropriate when
47 analysing panel data (cross-sectional plus time series data) and so will be used here for the analysis

48 of daily household-level total energy consumption as we have repeated (daily) observations at the
49 household level alongside cross-sectional socio-technical and contextual data. Analysis of panel data
50 without using mixed effects would not be correct as the structure of the model would not account
51 for the grouped nature of the data [42], effectively assuming that every observation is independent,
52 even where they are from the same household.

53 Finally, we note the high variability of R^2 for the studies above and, without performing a systematic
54 analysis, and notwithstanding the previous warning about comparing R^2 across studies, make the
55 general observations that higher R^2 appears to be associated with studies with smaller sample sizes,
56 lower data resolution, more contextual data, and that do not include heating or cooling.

57 3 Method

58 This section describes the datasets, data preparation and analysis methods used to address the
59 research questions.

60 3.1 Datasets

61 This paper uses Edition 2 of the SERL observatory which contains data from almost 5,000 households
62 who have consented for SERL to collect their smart meter data and to link to other datasets, including
63 Energy Performance Certificate (EPC), Index of Multiple Deprivation 2019 (IMD) quintile and weather
64 data, as well as an (optional) survey completed at sign up. The first participants were recruited during
65 wave 1 in Autumn 2019 and the second tranche were recruited in wave 2 in August 2020 which
66 broadened the sample to include the North of England and Scotland as described in [43–45]. The data
67 used in this paper is drawn from the ~5,000 participants recruited in these two waves.

68 3.1.1 SERL smart meter data

69 Half-hourly and daily² electricity and gas readings are collected via the DCC gateway³ [46,47] for all
70 participants with an accessible gas (76%) and/or electricity (100%) smart meter. Historic data is stored
71 on the smart meters, and this is collected for up to 12 months prior to recruitment date. The
72 observations run from 19th August 2018 – 29th February 2020. The latest date of meter data was
73 chosen to be sufficiently in advance of the start of the first COVID-19 lockdown period in GB (23rd
74 March 2020) for the observations to be reasonably unaffected by the pandemic. The data
75 documentation describes the quality of the SERL smart meter data in detail [10] and data quality
76 processes were applied before conducting the analysis for this research, as described below.

77 3.1.2 SERL survey

78 The SERL survey consists of 40 questions covering physical dwelling characteristics, household and
79 respondent sociodemographic characteristics, energy use and heating behaviour, environmental
80 attitudes, and appliance ownership. A copy of the survey is available in the documentation [10]. The
81 aims of the survey were to collect contextual data to enable the production of nationally
82 representative estimates, allow the creation and comparison of matched samples, and to help
83 explain the variability of energy demand in the sample based on variables representing factors which
84 existing research indicates are likely to influence household energy consumption (see literature
85 review above), while also being reliably self-completed by a member of the public in about 10
86 minutes. Questions were designed in consultation with SERL consortium partners and Ipsos MORI

² Note that only SMETS2 meters record daily readings, but all record half-hourly.

³ The Smart Data Communications Company (DCC) is the central communications infrastructure for the GB smart meter network.

87 and, where possible, were harmonised with national surveys such as the English Housing Survey, the
88 2011 Census and Understanding Society. Survey data are available for 4,753 (Edition 2) participants.

89 3.1.3 Energy performance certificate (EPC)

90 Energy performance certificates (EPCs) are EU-mandated ratings of domestic building energy
91 performance which aim to rate a building's energy performance to enable comparisons of buildings
92 energy use independent of occupant behaviour [48]. An EPC assessment is required by law when
93 properties are sold or let in England and Wales. Address-level EPC data is publicly available [49],
94 along with a description of variables (which include descriptions and energy efficiency estimates for
95 building components, heating and lighting), and approximately half of the participants have an EPC⁴.
96 At present, EPCs are not available for SERL participants in Scotland. While many dwelling-
97 characteristic variables are available, it should be noted that there are measurement uncertainties
98 associated with EPCs [50] e.g. due to surveyor error, or inaccuracies due to age of EPC and not
99 reflecting subsequent retro-fitted measures. We note that limiting analysis to those households with
100 an EPC could be a source of bias, as buildings which have not been sold or let since EPCs were
101 introduced (in 2008) will not appear in the sample.

102 3.1.4 Weather data (ECMWF ERA5 reanalysis)

103 Weather data linked to the SERL observatory households is sourced from the Copernicus ERA5
104 reanalysis of the ECMWF (European Centre for Medium-Range Weather Forecasts) global weather
105 data [51]. This combines observations and modelled data to produce a global, complete, and
106 consistent dataset. The data are available hourly on a grid with spatial resolution of approximately 28
107 sq. km. The SERL observatory provides over 20 variables relating to temperature, wind, irradiance,
108 precipitation, and humidity conditions for participant grid cells. The ERA5 website gives full details of
109 the data, and details of the data available through the SERL observatory are provided in [10]. The
110 present analysis made use of two weather variables: air temperature 2m above the surface (°C) and
111 global horizontal irradiance reaching the surface (MJ/m² per day).

112 3.2 Data preparation

113 To avoid the influence of coronavirus lockdowns, this analysis used smart meter data from 19th August
114 2018 to 29th February 2020. The number of households with smart meter data increases over this
115 period due to the second recruitment wave in 2020 and the lack of historical data for some households
116 (up to 12 months before sign-up depending on move in date and meter installation date⁵).

117 The following criteria were applied to the initial sample of approximately 5000 households, such that
118 households were excluded if any of the following applied:

- 119 • More than five questions with missing data for the SERL survey data (those with five or less
120 had this missing data imputed, see below).
- 121 • Gas and electricity data did not record most of the energy used in the home (any of the
122 following):
 - 123 ○ Solar thermal hot water heating or solar PV reported in the survey or EPC data, or
124 electricity export readings in the smart meter data (indicates presence of solar PV).
125 This will bias the sample away from buildings that tend to have solar PV e.g. more
126 recent, larger, more likely to be detached, as well as households that are more likely
127 to have retro-fitted energy efficiency technologies [52].

⁴ SERL retains the most recent version.

⁵ Second-generation GB smart meters ("SMETS2") can retain up to 13 months historic half-hourly consumption data.

- 128 ○ Any form of central heating other than gas or electric (for example an oil boiler)
 129 reported in the survey. A consequence of this will be to bias the sample away from
 130 rural households where oil is more commonly used.
 131 ○ Gas heating reported in the survey or EPC but no gas smart meter data available.
 132 ○ Electric vehicle reported in the survey, since we are only concerned in this paper with
 133 energy use *within* the home. This will bias the sample away from the wealthy, middle-
 134 aged, male, well-educated, and affluent [53].
 135 ○ Buildings of multiple occupancy (not ‘self-contained’ in the survey) because the smart
 136 meter data relates to occupants not considered in the survey.
 137 ● Insufficient valid smart meter data available (see missing data below)
 138 ● Ages of adult occupants not self-reported in the survey as this precludes the calculation of
 139 the average age of adult occupants.

140 The above criteria produced a first sample of participants used in the following analysis. A second,
 141 smaller sample was also produced which had the additional criteria of requiring EPC data. We refer to
 142 the former as the ‘larger’ or ‘Basic plus SERL survey’ sample, and the latter as the ‘smaller’ or ‘All data’
 143 sample. To be clear, the smaller sample is a subset of the larger sample.

144 These two samples allow the analysis of the impact of increasing contextual data availability across all
 145 contextual datasets for the ‘all data’ sample, as well as analysis of the impact of increasing sample size
 146 by comparing the results for equal levels of contextual data across the smaller and larger samples.

147 Table 2 shows the number of households excluded at each stage. The 65% drop due to insufficient
 148 data can be attributed to participants having smart meters installed close to SERL recruitment and
 149 therefore not having smart meter data for the analysis period. This will not be an issue in future
 150 editions of the SERL data but we expect the level of survey non-response and EPC absence to remain
 151 roughly constant. The exclusion rates shown in Table 2 are therefore the worst case we anticipate.

152 *Table 2. Sample size after the application of successive exclusion criteria*

Exclusion criteria	Households excluded in each step	Sample size remaining	Used in analysis?
Initial sample of households with smart meter data		4716	No
Excluding dwellings with insufficient data and where not all energy use in the home was recorded by smart meters	3063 (65%)	1653	No
Excluding dwellings without sufficient SERL survey data	235 (14%)	1418	Yes (‘Basic plus SERL survey’ or ‘larger’ sample)
Excluding dwellings without EPC data	736 (52%)	682	Yes (‘All data’ or ‘smaller’ sample)

154 Both the SERL survey and EPC data contained categorical variables for which small categories of less
155 than 10 were merged to avoid statistical disclosure. Where possible categories were merged with the
156 most similar category, otherwise with the next smallest category.

157 Daily summaries were derived from hourly weather data for use in the regression models. To account
158 for increased space heating in cold weather, hourly temperature data for each grid cell was
159 transformed into heating degree days (*hdd*) using the method described by [54]. We used a UK
160 standard base temperature of 15.5°C. The daily sum of the hourly solar radiation reaching a horizontal
161 plane at the surface of Earth was also included in the models. This acts as a proxy for solar gains and
162 day length. Future work will explore the use of different base temperatures and whether more
163 sophisticated methods, perhaps making use of the hourly resolution of the weather data, could
164 improve the models. The models contained continuous and categorical variables. The continuous
165 variables were centred on the population mean to remove structural multicollinearity [55]. Similarly,
166 the categorical variables were ‘one-hot’ encoded i.e. dummy encoded with the largest category used
167 as the reference to reduce multicollinearity [56].

168 3.3 Imputation of missing data

169 The SERL Observatory is affected by missing data. It is important to address missing data where
170 possible as excluding observations due to missing data can lead to biased results [57]. The following
171 sections describe our approaches to dealing with missing smart meter data and SERL survey data.

172 3.3.1 Smart meter data

173 The smart meter documentation provided by Elam et al. [10] describes the conditions used to flag a
174 read as valid (below a high threshold and in the correct units). In addition, we required valid read
175 times (midnight for daily, on the hour/half-hour otherwise). Due to higher quality of half-hourly data
176 overall, the sum of half-hourly readings was used where valid, otherwise daily reads were used.

177 The following approach was taken to determine a missing data ‘threshold’: the proportion of missing
178 data for each participant that is considered acceptable. Participants with more missing data than the
179 threshold are rejected from the analysis:

- 180 • Specify estimate of interest to the analysis and estimate its mean and standard deviation
181 (σ): here we use daily energy consumption per participant averaged over a period of a
182 month
- 183 • Specify a confidence interval: Here we use a default confidence interval of 95%
- 184 • Specify margin of error: Here we use a default 10% margin of error
- 185 • Perform a standard sample size calculation, and by extension required threshold for missing
186 data, using the following formula: Calculation: $n = (Z^* \sigma/E)^2$, where n is the sample size, Z is
187 the value from the standard normal distribution for the chosen confidence interval (95%)
188 and E is the desired margin of error (10%).

189 The equation shows that higher sample sizes (i.e. less missing data) are required for smaller margins
190 of error, or higher confidence intervals, or for variables with greater standard deviations.

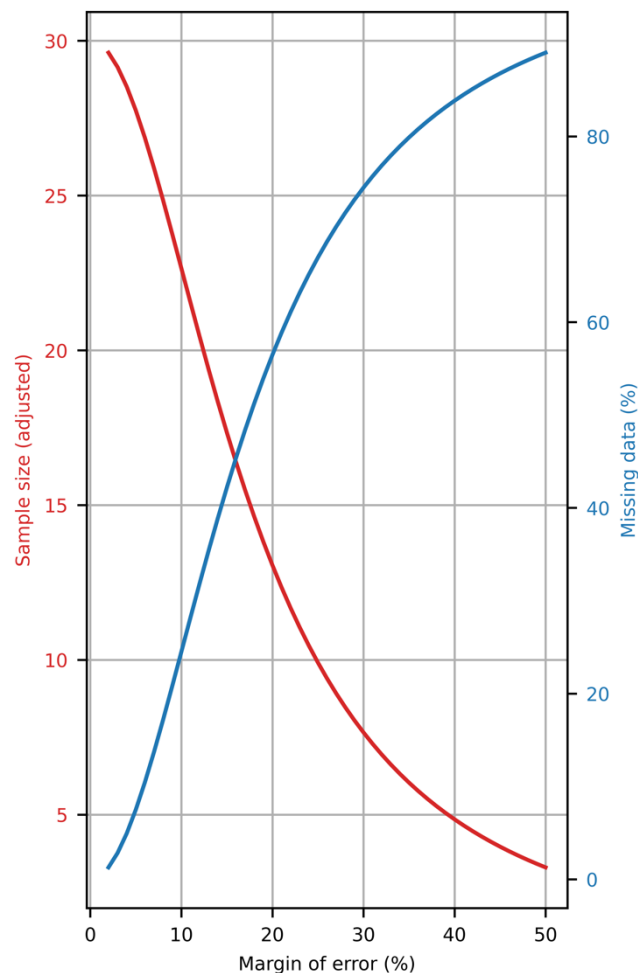
191 A key issue with this equation, for the purposes of dealing with missing smart meter data, is that it
192 applies to situations where the sample size is assumed to be small compared to the population e.g. a
193 survey of the general population. For missing smart meter data, the population is small compared to
194 the sample size. For example, the population might be a year or a month’s data for a single
195 household, and the proportion of missing data might be relatively high for example 10%-20%.

196 We are therefore operating in a 'small population context', where the sample represents >5% of the
197 population. For such situations, the 'finite population correction factor' $fpc = \sqrt{\frac{N-n}{N-1}}$ can be
198 used to adjust the calculations, where N is the population size (e.g. $N=365$ for a year), and n is the
199 sample size (e.g. for 10% missing data in a year $n = 365-36 = 329$).

200 This allows the calculation of an adjusted sample size (n_a), that takes into account the finite
201 population, $n_a = \frac{n \cdot N}{n + (N-1)}$.

202 We can then calculate the level of missing data ($missing$), this corresponds to $missing = \frac{N - n_a}{N}$.

203 For example, assuming the mean and standard deviation of daily gas consumption over a period of a
204 month for a household was 21.99 kWh and 10.61 kWh respectively produces a missing data
205 tolerance of up to 24.9% missing data in a month of daily gas consumption data for a household, and
206 confidence that 95 times out of 100 the resulting estimate will be within 10% of the true value.
207 Varying the margin of error (or indeed confidence interval) will result in different required
208 thresholds, as illustrated in Figure 1, and the required threshold will vary depending on the variable
209 to be estimated. Variables which do not vary much will tolerate greater levels of missing data than
210 those which vary more.



211

212 *Figure 1. Effect of varying margin of error on required sample size (left) or missing data (right) for estimating average*
213 *monthly daily gas demand per participant.*

214 The above approach implicitly assumes that data is missing at random, and that the missing data has
215 the same statistical characteristics as the data that is not missing. It means that we assume that the
216 data that is not missing is representative of the full population.

217 From an imputation perspective, this is equivalent to filling the gaps created by the missing data with
218 the estimated variable calculated from the non-missing data. Using the example given above, it is
219 equivalent to filling the missing data with the mean daily consumption for each month and household
220 and using the resulting data to calculate the mean for the month.

221 There are a variety of ways of imputing missing smart meter data found in the literature with varying
222 complexity. The benefit of the chosen approach is that it is parsimonious by only (implicitly) imputing
223 observations to the extent that they are required to produce the results, while not altering the
224 underlying data. The disadvantage is that it assumes data is missing at random which, while a
225 defensible starting assumption, might not be true in practice.

226 The missing data threshold was calculated separately for monthly average daily gas and electricity
227 demand using data from 19 August 2018 to 29 February 2020. The missing data thresholds were 94%
228 for electricity data and 72% for gas data.

229 3.3.2 SERL survey

230 Approximately 20% of participants in the SERL Edition 2 dataset have at least some survey data
231 missing, see Table 3. Although simple list-wise deletion of cases with missing data is a common
232 approach, Austin [58] note that this approach is potentially problematic. For example, if data is not
233 missing completely at random (MCAR) then this may introduce bias in parameter estimations, and if
234 data are MCAR then the reduction in sample size will reduce precision and increase confidence
235 intervals in parameter estimation. Kang [57] discusses several approaches to imputing missing data
236 and their limitations, concluding that multiple imputation is often an appropriate technique. We
237 imputed missing values if the number of missing survey answers was 4 or fewer. We chose this as a
238 threshold as it is a relatively low value so that imputed values are associated with reduced
239 uncertainty, that the missing data might reasonably be the result of respondent oversight (rather
240 than drop-out), and which was associated with most of the surveys with missing data. We note
241 however that this is a relatively arbitrary choice of threshold and future research may wish to
242 investigate the effect of varying threshold on uncertainty in imputed values. Table 3 shows that this
243 imputation increased the survey sample by 12% and only 7.4% were rejected because they had too
244 little survey data.

245 Multiple imputation involves imputing multiple values for the missing data based on the available
246 data to generate multiple 'complete data sets' which are then used in the subsequent analysis [59].
247 The spread in the imputed values reflect the uncertainty over the missing values, then repeating the
248 analysis with each of the imputed datasets indicates how much uncertainty in the results is due to
249 the uncertainty in the imputed values. For this work we used a Multiple Imputation by Chained
250 Equations (MICE) algorithm, see for example Austin [58] for details. We repeated the imputation 5
251 times, to give 5 versions of the survey data with no missing values (having filtered out those surveys
252 which originally had more than 4 missing values). In the following analysis, we present the results for
253 one of the imputed datasets. We repeated the analysis for the remaining 4 versions of the
254 imputation and there were no notable differences in the results, suggesting the imputed values did
255 cause significant uncertainty in the results.

Number of missing values in survey	Number (%) of survey responses
0	3713 (80.6%)
1 - 4	554 (12.0%)
More than 4	342 (7.4%)

256 *Table 3. Number of survey responses with different amounts of missing data.*

257

258 3.4 Sample representativeness

259 The SERL Observatory sample was designed to be representative of households in GB with a DCC-
 260 enrolled smart meter (see [47] and [60] for further details), but response bias, the exclusion of the
 261 final recruitment wave and the application of the above exclusion criteria will result in biased final
 262 analytic samples. Our results should not be taken as generalisable to the SERL Observatory as a
 263 whole, nor to the broader GB population. Future work will explore the use of larger and weighted
 264 samples to enable results that are more generalisable. Table 4 compares the regional distribution of
 265 the samples compared to the population of England and Wales, showing that in particular they
 266 under-represent the North of England and Scotland (due to delayed smart meter rollout) and areas
 267 with greater deprivation (low IMD quintiles).

Description	Response	Sample	Frequency (N)	Frequency (%)	Population Percentage ⁶
Region	EAST MIDLANDS	Larger (N=1418)	141	9.90%	7.3%
Region	EAST MIDLANDS	Smaller (N=682)	69	10.10%	7.3%
Region	EAST OF ENGLAND	Larger (N=1418)	155	10.90%	9.3%
Region	EAST OF ENGLAND	Smaller (N=682)	81	11.90%	9.3%
Region	GREATER LONDON	Larger (N=1418)	211	14.90%	13.3%
Region	GREATER LONDON	Smaller (N=682)	118	17.30%	13.3%
Region	NORTH WEST	Larger (N=1418)	120	8.50%	11.5%
Region	NORTH WEST	Smaller (N=682)	51	7.50%	11.5%
Region	SCOTLAND	Larger (N=1418)	71	5.00%	9.1%
Region	SCOTLAND	Smaller (N=682)	0	0%	9.1%
Region	SOUTH EAST	Larger (N=1418)	271	19.10%	13.7%
Region	SOUTH EAST	Smaller (N=682)	133	19.50%	13.7%
Region	SOUTH WEST	Larger (N=1418)	157	11.10%	9.1%

⁶ Calculated from ONS AddressBase.

Region	SOUTH WEST	Smaller (N=682)	85	12.50%	9.1%
Region	WALES	Larger (N=1418)	83	5.90%	5.5%
Region	WALES	Smaller (N=682)	45	6.60%	5.5%
Region	WEST MIDLANDS	Larger (N=1418)	136	9.60%	8.7%
Region	WEST MIDLANDS	Smaller (N=682)	64	9.40%	8.7%
Region	YORKSHIRE AND NORTH EAST	Larger (N=1418)	73	5.10%	12.6%
Region	YORKSHIRE AND NORTH EAST	Smaller (N=682)	36	5.30%	12.6%
IMD quintile	1	Larger (N=1418)	207	14.60%	20.5%
IMD quintile	1	Smaller (N=682)	101	14.80%	20.5%
IMD quintile	2	Larger (N=1418)	272	19.20%	21.0%
IMD quintile	2	Smaller (N=682)	125	18.30%	21.0%
IMD quintile	3	Larger (N=1418)	299	21.10%	20.6%
IMD quintile	3	Smaller (N=682)	153	22.40%	20.6%
IMD quintile	4	Larger (N=1418)	315	22.20%	19.7%
IMD quintile	4	Smaller (N=682)	152	22.30%	19.7%
IMD quintile	5	Larger (N=1418)	325	22.90%	18.2%
IMD quintile	5	Smaller (N=682)	151	22.10%	18.2%

268 *Table 4. Regional representation of the dwellings in the samples used for analysis.*

269 Table 5 and Table 6 compare some key characteristics of the sample with the population in England
 270 using data from the English Housing Survey 2018-2019 [61]. The samples under-represent flats and
 271 rental tenures, and this is worse for the larger sample. The smaller sample is comparable to the
 272 national average in terms of size of dwelling and household and building energy efficiency rating
 273 (SAP), but the larger sample has smaller household size (the other measures cannot be calculated as
 274 the larger sample does not have EPC data which is used for their calculation).

Characteristic	Category	SERL Sample	SERL Sample number	SERL Sample Proportion	EHS Population Proportion (England)⁷
Built form	Detached	Larger (N=1418)	415	29.3%	26.1%
Built form	Detached	Smaller (N=682)	178	26.1%	26.1%

⁷ Population proportions are for England for 2018-2019 and are taken from [61].

Built form	Semi-detached	Larger (N=1418)	437	30.8%	25.4%
Built form	Semi-detached	Smaller (N=682)	204	29.9%	25.4%
Built form	Terraced	Larger (N=1418)	392	27.6%	28.4%
Built form	Terraced	Smaller (N=682)	196	28.7%	28.4%
Built form	Purpose built flat	Larger (N=1418)	144	10.2%	16.5%
Built form	Purpose built flat	Smaller (N=682)	87	12.8%	16.5%
Built form	Converted house or commercial building	Larger (N=1418)	30	2.1%	3.6%
Built form	Converted house or commercial building	Smaller (N=682)	17	2.5%	3.6%
Tenure	Own / part-own	Larger (N=1418)	1222	86.2%	63.3%
Tenure	Own / part-own	Smaller (N=682)	561	82.30%	63.3%
Tenure	Private rental	Larger (N=1418)	90	6.3%	19.9%
Tenure	Private rental	Smaller (N=682)	72	10.60%	19.9%
Tenure	Social rental / rent free	Larger (N=1418)	106	7.5%	16.8%
Tenure	Social rental / rent free	Smaller (N=682)	49	7.20%	16.8%

275 *Table 5. Key characteristics of the dwellings in the sample used for analysis.*

Characteristic	Category	SERL Sample	SERL Sample mean	EHS	Population mean (England)⁸
Household size	Number of persons per household	Larger (N=1418)	2.29	2.39	
Household size	Number of persons per household	Smaller (N=682)	2.40	2.39	
Building energy efficiency	SAP rating	Larger (N=1418)	n/a	63.2	

⁸ Population proportions are for England for 2018-2019 and are taken from [61].

Building energy efficiency	SAP rating	Smaller (N=682)	62.2	63.2
Size of dwelling	Floor area (m ²)	Larger (N=1418)	n/a	94
Size of dwelling	Floor area (m ²)	Smaller (N=682)	97.5	94

276 *Table 6. Further key characteristics of the dwellings in the sample used for analysis.*

277 Table 7 shows key statistics regarding the energy consumption of the dwellings in the samples, and
 278 the degree days during the period of analysis. For comparison, in 2019 the mean UK daily domestic
 279 consumption was 31.56 kWh/day for gas (for households connected to the gas grid) and 10.22
 280 kWh/day for electricity [62], mean gas use for the samples is higher and lower for electricity. The
 281 higher gas use is consistent with larger properties (less flats) and wealthier occupants. Note our
 282 sample is drawn from Great Britain not UK (i.e. no dwellings from Northern Ireland). Also note that (as
 283 to be expected) the distributions of energy variables are highly skewed, hence the large relative
 284 standard deviations.

	Sample	Mean (SD)	1 st quartile	Median	3 rd quartile
Total daily household energy consumption (kWh)	Larger (N=1418)	49.25 (42.97)	15.7	38.7	71.53
Total daily household energy consumption (kWh)	Smaller (N=682)	46.92 (42.19)	14.47	35.75	68.17
Daily gas consumption (kWh)	Larger (N=1418)	41.09 (39.89)	8.65	31.97	62.06
Daily gas consumption (kWh)	Smaller (N=682)	39.26 (39.18)	7.73	29.67	59.55
Daily electricity consumption (kWh)	Larger (N=1418)	9.7 (8.62)	4.84	7.69	11.9
Daily electricity consumption (kWh)	Smaller (N=682)	9.41 (7.91)	4.62	7.53	11.7
Daily mean external temperature (°C)	Larger (N=1418)	10.32	6.62	9.43	14.05
Daily mean external temperature (°C)	Smaller (N=682)	10.44	6.71	9.55	14.2
Heating degree days (°C per day)	Larger (N=1418)	5.73	1.98	6.08	8.88
Heating degree days (°C per day)	Smaller (N=682)	5.63	1.87	5.95	8.79

285 *Table 7. Energy consumption and temperature statistics for the sample used for analysis.*

286 3.5 Statistical analysis

287 3.5.1 Analytic design

288 As noted in the method section, linear mixed effects models are an appropriate method for
 289 longitudinal panel data, as this allows the structure of the data (repeated observations for the same
 290 dwelling) to be explicitly accounted for in the model [63]. Coupled with this, linear mixed models are

291 relatively straightforward to interpret and for these reasons this method was selected for this work.
292 As one of the objectives of this paper is to assess the explanatory power of the SERL contextual
293 datasets separately and in combination, variable subset selection is not implemented. We
294 acknowledge that the inclusion of large numbers of variables without theoretically or model-driven
295 selection runs the risk of potentially spurious effects and increases the temptation to ‘fish’ for ‘p-
296 values’. However, the need to assess the associations between the measured variables, and thus
297 inform both future analysis and future data collection, led us to cautiously proceed with a larger
298 than normal set of explanatory variables.

299 To investigate how the explanatory power of the model and results for individual coefficients change
300 given different levels of contextual data and sample size, linear mixed models of daily total (gas +
301 electricity) energy consumption per participant were fitted using four levels of contextual data (where
302 applicable) on two samples of different sizes (the smaller being a subsample of the larger). The first
303 level of contextual data is ‘basic data’ consisting of: region, IMD quintile, day of the week, bank holiday
304 indicator, heating degree days and solar radiation. These are widely available, area-based variables
305 that are easily linked to smart meter data and available for all participants. Additional models were
306 developed with further levels of added contextual data: from the SERL survey and EPC data separately
307 and then in combination. This results in the following ‘levels’ of contextual data which, due to missing
308 data, result in smaller sample sizes:

- 309 1. Basic data only
- 310 2. Basic plus SERL survey data
- 311 3. Basic plus EPC data
- 312 4. All data

313 The first two can be applied to both samples, while the last two can only be applied to the smaller
314 sample (as not every participant in the larger sample has EPC data, while all do in the smaller sample).

315 3.5.2 Statistical model

316 We note that log-transforming of the dependent variable is sometimes performed in previous studies
317 to address heteroscedasticity [20] or symmetry in residuals [8]. We do not log-transform as the
318 residuals of the model are normally distributed (an example plot of the residuals for one model is
319 provided in Supplementary Data) and not strongly affected by heteroscedasticity, and log-
320 transforming has the adverse effect of producing residuals which are not normally distributed.

321 To take advantage of the longitudinal (repeated measures) nature of the dataset we applied a random
322 effects (RE) approach, similar to that used by Anderson et al. [28]. We use both random intercepts and
323 random slopes applied to the heating degree day (*hdd*) variable; this allows each individual dwelling
324 to deviate from the group mean intercept and gradient. The thermal performance of each dwelling
325 will strongly affect the gradient of the *hdd* variable and the random slope component allows this to
326 deviate from the mean for each participant. Every variable is included by itself as well as interacting
327 with the *hdd* slope variable. Following Snijders and Bosker [42], the random slope model with all
328 contextual data therefore takes the form:

$$329 \quad Y_{ti} = \gamma_{00} + \sum_{p=1}^P \gamma_{p0} x_{pti} + \sum_{q=1}^Q (\gamma_{0q} z_{qi} + \gamma_{1q} z_{qi} hdd_{ti}) + U_{0i} + U_{1i} hdd_{ti} + R_{ti}$$

330 *Equation 1*

331 $Y_{t,i}$ is the energy consumption of dwelling i at time period t . The first part of the equation with γ
332 coefficients is the *fixed part* (because the coefficients are fixed i.e. non-stochastic), while the
333 remainder is the *random part* of the model, comprising ‘level two’ residuals (i.e. participant-level)
334 random intercept U_{0i} and random *hdd* slope U_{1i} for each participant i , and ‘level one’ residual (i.e.
335 measurement-level) error R_{ti} . It is assumed that level one and two residuals have mean 0, and that
336 the pair of level two residuals, and the level one residual, are independent and identically distributed.

337 The fixed part includes the intercept for the average participant γ_{00} ; regression coefficients γ_{p0}
338 associated with P measurement-level variables x_{pti} i.e. those that change for each participant i and
339 each time step t (heating degree days and solar radiation); and regression coefficients associated with
340 Q participant-level variables z_{qi} , consisting of all other variables, all of which are also interacted with
341 the heating degree day variable *hdd*. γ_{1q} is the *hdd* slope for the average participant. A full list of the
342 variables from each dataset used in the regressions is given in Supplementary Data.

343 EPC variables related to cost, carbon dioxide emissions and environmental efficiency were excluded.
344 Text descriptions of building elements such as type of external wall were also excluded as a
345 categorisation of the element’s thermal performance was included instead⁹. All SERL survey variables
346 were included except for those relating to the respondent (‘About you’ section)¹⁰ as the unit of analysis
347 of interest here is the household, not the respondent. An interaction term between solar radiation
348 and heating degree days was included in all models since solar gains can provide space heating during
349 the heating season.

350 3.5.3 Statistical tests

351 5-fold cross-validation [64] is used to compute training and testing statistics of root mean squared
352 error (RMSE) and R^2 . As our model is multi-level, with some variables relating to between-household
353 variation (e.g. SERL survey and EPC data) and others relating to within-household variation (e.g.
354 weather data), we construct two levels of cross-validation: a ‘level 1’ within-household cross-
355 validation where daily consumption observations are held out for the test ‘fold’ but each fold includes
356 data from each participant. And a ‘level 2’ between-household cross-validation where households
357 (and all their contextual data) are held out for the test fold. The former tests for within-sample
358 prediction errors, and is relevant where counterfactual demand for a sample is to be predicted and
359 compared with actual consumption. Applications include estimating the impact of the coronavirus
360 pandemic or energy efficiency interventions on a sample of households’ energy consumption. While
361 the latter between-house cross-validation tests for out-of-sample errors, and is relevant for predicting
362 energy consumption of other households that are not included in the sample used to train the model.
363 Applications include estimating energy statistics, or providing energy efficiency advice to households.

364 Further, note that as our samples consist of grouped measurements that are unbalanced (i.e. unequal
365 number of measurements per household), we ensured that each level 1 cross-validation fold was
366 approximately equally unbalanced. In other words, each fold contains approximately the same
367 number of daily consumption observations for each household.

368 Our model contains random effects for each participant. We have not included random effects when
369 computing training or testing statistics and the errors are therefore associated with the fixed effects
370 i.e. the various levels and combinations of contextual data. Because we omit random effects, we do

⁹ The exception was that the descriptive variable for secondary heating was included as the variable describing its energy efficiency had no data.

¹⁰ Note the ‘managing financially’ question is included.

371 not calculate the marginal, conditional and residual R^2 developed by Nakagawa and Sheilzeth [65] for
 372 linear mixed effects models. We instead compute the conventional R^2 as in [66].

373 Additionally, we calculate an adjusted R^2 as we note that the number of independent variables is
 374 moderately large compared to the number of households in our sample (the parameter/household
 375 ratio is $356/682 = 0.52$ for the All Data model and smaller sample). We note that calculating adjusted
 376 R^2 for is not well documented in statistical textbooks on multi-level mixed effects models. We have
 377 therefore used number of groups (participants) as the number of observations in the adjustment
 378 factor, though we note this is a conservative estimate of this statistic, given each group can itself
 379 contain several hundred observations.

380 All of this results in a relatively large number of combinations of sample, method, model, and cross-
 381 validation level. We provide a summary of all the combinations tested in Table 8.

	Basic Data only model	Basic plus SERL Survey model	Basic plus EPC Data model	All Data model
Linear mixed effects	Yes	Yes	Yes	Yes
Level 1 cross-validation	Yes	Yes	Yes	Yes
Level 2 cross-validation	Yes	Yes	Yes	Yes
Smaller (N=682) sample	Yes	Yes	Yes	Yes
Larger (N=1418) sample	Yes	Yes	No	No

382 *Table 8. Summary of the different combinations of sample, model, contextual data and cross-validation included in analysis.*

383 We use p -values to evaluate statistical significance of independent regression variables and take
 384 $p < 0.05$ as our statistical significance threshold noting that statistical significance does not necessarily
 385 imply substantive significance. We note that we do not use variable selection and we include many
 386 explanatory variables in our model which means that, given the large number of covariates used in
 387 some of the models, it is highly probable that some of the variables found to be significant will indeed
 388 be spurious results.

389 Models with larger numbers of independent variables can spuriously appear to fit data better than a
 390 smaller nested model. Therefore, as a further test of statistical significance between the models, we
 391 perform an F-test to compare models with their smaller, 'nested', or 'restricted' counterparts using
 392 the same underlying data, where applicable. In this case, the F-test gives the probability that the
 393 simpler (nested) model provides a better fit to the data, or rather that any improvements in fit
 394 associated with the larger unrestricted model are spurious. For example, the 'All data model' is
 395 compared with the 'Basic plus SERL survey' model and 'Basic plus EPC data' model. While both the
 396 'Basic plus SERL survey' and 'Basic plus EPC data' models are compared with the 'Basic data only'
 397 model. For each, F-statistics are calculated as in [39].

398 We also note the population for which the sample is intended to be representative of is not the SERL
 399 Observatory nor GB population. It is a biased sample affected by sample design, recruitment strategy,
 400 non-response bias, and exclusion criteria (see above for descriptive statistics of the sample that
 401 indicate biases).

402 3.5.4 Multicollinearity

403 Many explanatory variables were included in this analysis and there is multi-collinearity in the original
404 regressors (prior to transformation). An obvious example is that both the SERL survey and the EPC
405 data include categorical variables relating to the age of the building. However, many other variables
406 are also affected by collinearity, a common issue in similar energy demand research [8].

407 The effect of multicollinearity is to reduce the accuracy of the estimates of the regression coefficients
408 [30] and thereby reducing the probability of correctly detecting a significant coefficient, and to make
409 the coefficient of collinear variables sensitive to changes in the input data. This makes interpretation
410 of the model's results challenging, though multicollinearity does not affect the model's goodness of
411 fit (R^2) or (within-sample) predictive accuracy.

412 Multicollinearity is commonly assessed using the variance inflation factor (VIF). This showed high
413 levels of multi-collinearity for our initial data samples prior to transformation (e.g. 98 variables with
414 $VIF > 10$). Correcting multicollinearity for categorical variables can involve removing, combining, or
415 transforming variables. Removing variables is unwelcome as we want to assess the explanatory power
416 of the dataset in total. Nonetheless an EPC variable which indicates whether a flat was top storey or
417 not (*flatStorey*) was also excluded as its inclusion caused the model to fail to converge for one of the
418 training sets. We believe this is because this variable is highly collinear with other variables in
419 particular *propertyType*, which indicates if a property is a flat, and *roofEnergyEfficiency* which is 'n/a'
420 for flats which are not top storey. To reduce multicollinearity, we therefore use combination and
421 transformation. Continuous variables were centred (the population mean was subtracted); categorical
422 variables dummy encoded so that the reference category was the largest, and some categorical
423 variables were combined (total number of rooms; central heating fuel type). Centred variables are
424 denoted with the suffix *_c*. The exception to this is that heating degree day *hdd* was not centred for
425 the basic data model. While the resulting VIF for this model are high, this was to retain one model
426 where the intercept and slope parameters were more intuitive i.e. where the intercept is when *hdd*
427 equals zero.

428 3.5.5 Software

429 All analysis was performed within the UCL Data Safe Haven using Python (version 3.8), spyder (version
430 4.1.4), pandas (version 1.0.5) [67,68], and statsmodels (version 0.11.1) [69] for the linear mixed effects
431 regressions. The code used to perform the analysis of SERL data presented in this paper will be made
432 available on GitHub¹¹.

433 4 Results and discussion

434 In the following subsections we present results which illustrate the main findings from the above
435 analysis, full results from all models are provided in the supplementary data.

436 4.1 Cross-validation test statistics

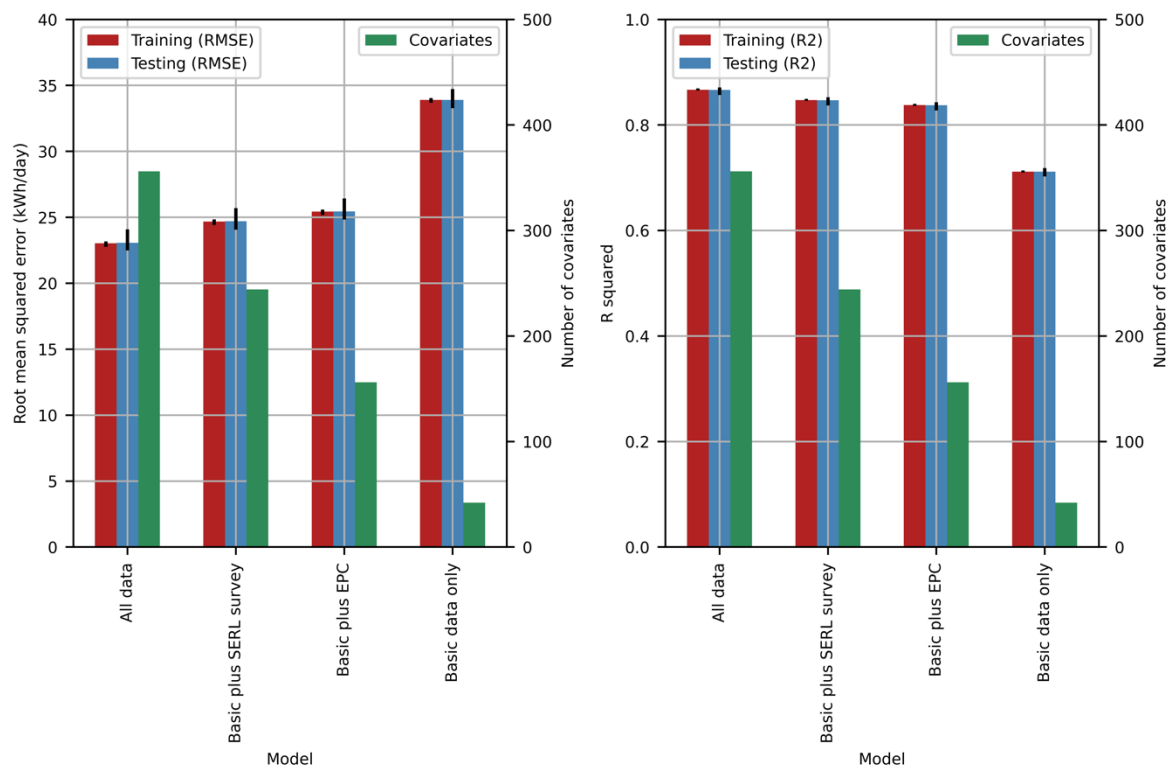
437 As described above, we performed two types of cross-validation: 'level 1' in which all households are
438 represented in all cross-validation folds but approximately 1/5 of daily readings from each
439 household are held-out, and 'level 2' in which approximately 1/5 of households are held out in each
440 fold. This section considers cross-validation using the smaller sample (N=682) only, while the
441 following section compares this to cross-validation for the larger sample (N=1418).

442 Results of the level 1 cross validation are summarised in Figure 2 (full results for the cross-validation
443 are provided in the supplementary data). The Figure shows that training and testing RMSEs and R^2

¹¹ <https://github.com/smartEnergyResearchLab/>

444 are very similar for all models with level 1 cross-validation. The lack of discrepancy between training
445 and testing errors indicates the models are not over-fitting, and we can be confident that the errors
446 in our training data are good estimates of the expected error in predicted values. This suggests that
447 the models are suitable for predicting energy consumption when historic consumption data from the
448 dwellings is available to train the models, and that models that use more of the available contextual
449 data are more accurate than those that use less.

450 We noted above (and discuss in further detail in section 4.3.1) that several of the models are
451 adversely affected by high levels of multicollinearity, however the results confirm that while
452 multicollinearity may be a concern when models are used for inference, it does not affect the
453 validity of using these models for within-sample prediction, as demonstrated here by the small
454 differences between training and testing errors.



455

456 *Figure 2. Mean training and testing errors and R² for level 1 within-group cross-validation prediction using smaller sample*
457 *(N=682). Error bars indicate the range of values from the cross-validation folds.*

458 Figure 2 shows that there are diminishing returns (in terms of reducing RMSE and increasing R²)
459 when increasing the number of variables in the model. Although the All Data model has the highest
460 R² and lowest RMSE, its improvement over the survey only or EPC only models is modest. Indeed,
461 Table 9 shows that the All Data model fails the F-test (p=1) compared to the more restricted models.
462 This indicates the following:

- 463 1. The increase in R² and decrease in RMSE for the All Data model is not significant. Although it
464 gives lowest RMSEs, the improvement over the more restricted models is not enough that it
465 could not be down to chance, given the substantial increase in explanatory variables used in
466 the model.
- 467 2. That the All Data model is not correctly specified and that it is unlikely that the model gives
468 generalisable relationships between the explanatory variables and daily energy

469 consumption. Note that this does not mean that the restricted models are themselves
470 correctly specified, just that compared to them the All Data model is worse.

471 Despite this, the All Data model is the most accurate for within group prediction. This indicates that
472 this is an application which is relatively robust to overfitting and to which relatively complex models
473 are well-suited. It indicates that at least some of the difference between within-sample modelled
474 and predicted energy consumption is due to model bias error. These models are simple linear
475 models which are unlikely to fully reflect the complex reality of domestic energy consumption.
476 Future work to reduce the error associated with predicting energy consumption from dwellings with
477 historic data should benefit from exploring more complex non-linear models, such as artificial neural
478 networks, which we note have proven to be highly popular for this purpose but which, to the
479 authors' knowledge, have rarely if ever been applied to data comparable to that of the SERL
480 Observatory.

481 Both the Basic plus EPC data and Basic plus SERL Survey models have very low p-values (<0.01) when
482 compared against the more restricted Basic Data Only model and so pass the F-test, indicating that
483 their improvement in accuracy is not likely to be due to chance. Again, we note that this this does
484 not mean that these models are necessarily correctly specified.

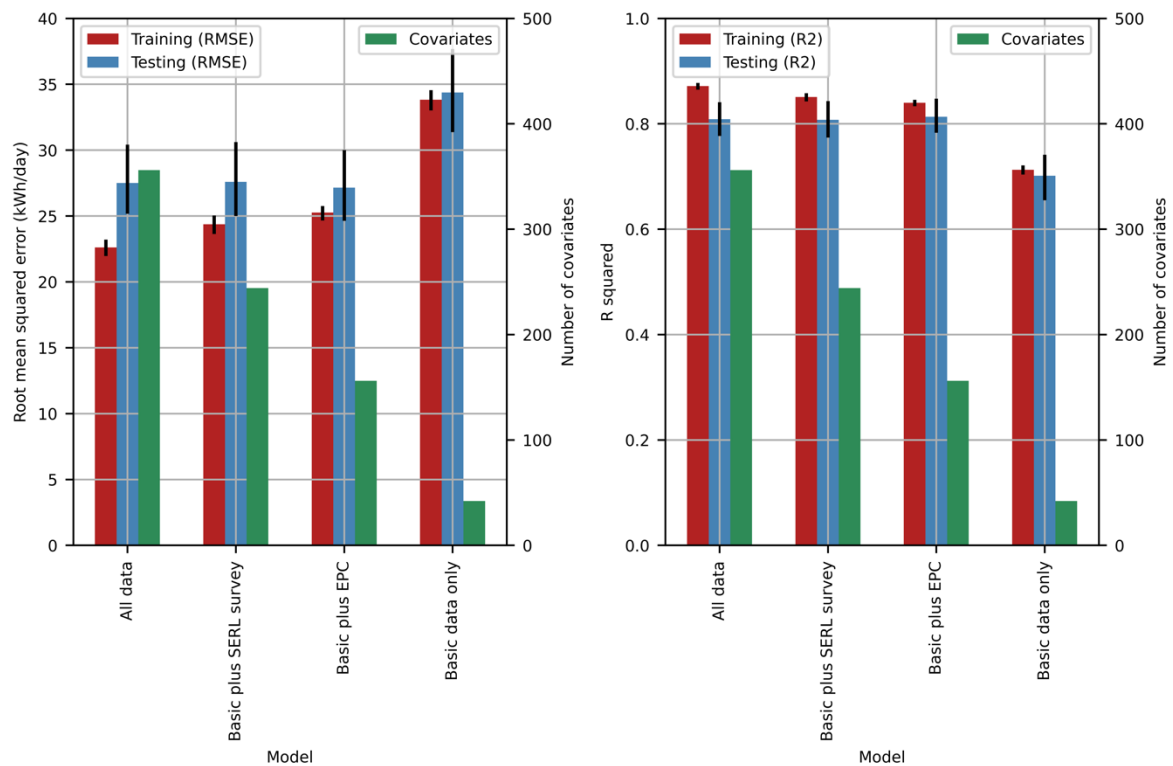
485

Cross-validation	Sample	Unrestricted model	Restricted model	F-statistic (mean)	p-value (mean)
Level 1	Smaller (N=682)	All data	Basic plus SERL survey	0.43	$p=1$
Level 2	Smaller (N=682)	All data	Basic plus SERL survey	0.27	$p=1$
Level 1	Smaller (N=682)	All data	Basic plus EPC data	0.36	$p=1$
Level 2	Smaller (N=682)	All data	Basic plus EPC data	0.24	$p=1$
Level 1	Smaller (N=682)	Basic plus EPC data	Basic data only	3.58	$p<0.001$
Level 2	Smaller (N=682)	Basic plus EPC data	Basic data only	2.71	$p<0.001$
Level 1	Smaller (N=682)	Basic plus SERL survey	Basic data only	1.92	$p<0.001$
Level 2	Smaller (N=682)	Basic plus SERL survey	Basic data only	1.38	$p<0.01$
Level 1	Larger (N=1418)	Basic plus SERL survey	Basic data only	3.78	$p<0.001$
Level 2	Larger (N=1418)	Basic plus SERL survey	Basic data only	2.92	$p<0.001$

486 *Table 9. Summary of F-tests evaluated using cross-validation training errors. Level 1 cross-validation refers to within-group*
487 *predictions, level 2 refers to between-group predictions.*

488 Turning to the level 2 between-group cross-validation results, the training and testing RMSE and R^2
489 values are notably different from each other, as shown by Figure 3. Training RMSEs are similar in
490 magnitude and decrease as the number of explanatory variables increase. Contrary to the level 1
491 results however the testing RMSEs are larger than training RMSEs. This indicates that the models are

492 less accurate at between-group prediction than within-group prediction. The level 2 testing errors
493 however show a different trend to level 1: they are higher than training errors, and the discrepancy
494 increases with the number of covariates. The Basic Data only model shows the highest testing error,
495 while the others have similar testing errors, with the Basic plus EPC Data slightly outperforming the
496 others. The discrepancy between training and testing error indicates that the models are over-
497 fitting, and that this gets worse as the number of variables is increased. The F-test results for level 2
498 cross-validation (Table 9) are similar to those for level 1, with the All Data model failing the test and
499 Basic plus SERL survey and Basic plus EPC data models passing.

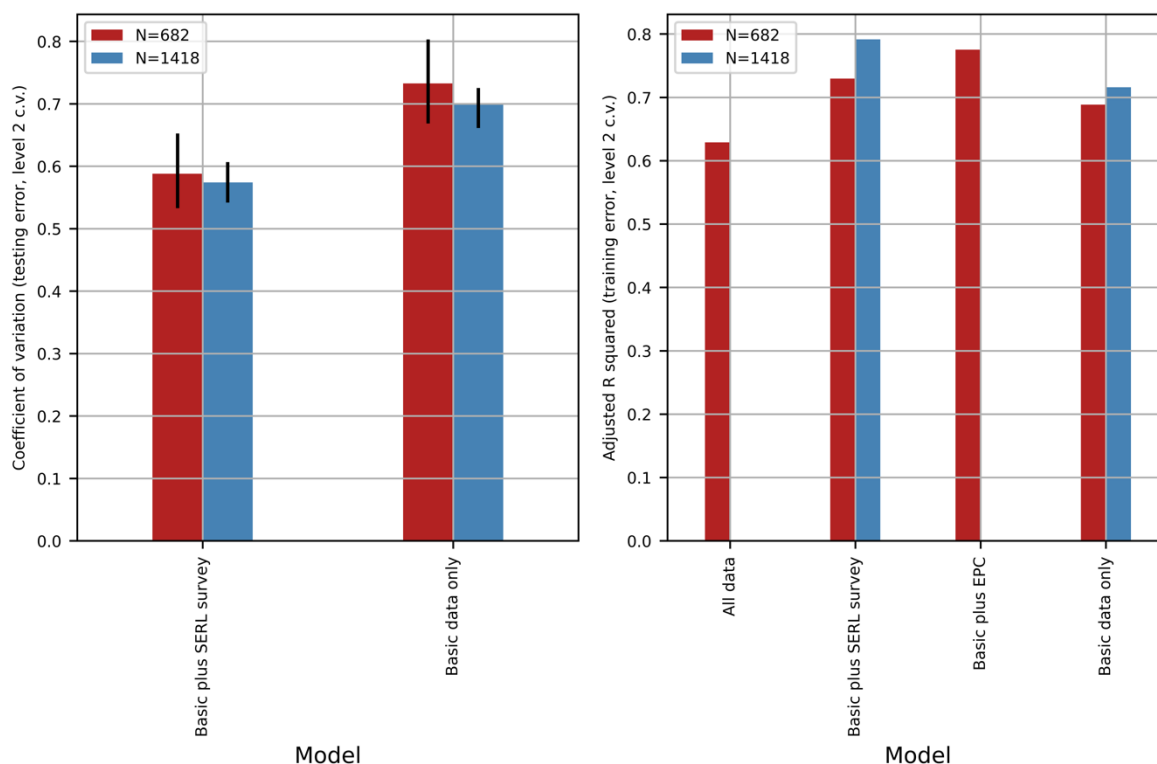


500

501 *Figure 3. Mean training and testing errors and R² for level 2 between-group cross-validation predictions using smaller*
502 *sample (N=682). Error bars indicate the range of values from the cross-validation folds.*

503 These results suggest that for between-group prediction (i.e. for prediction of energy consumption
504 where there is no historic data), models with a selected, intermediary number of explanatory
505 variables between 'basic' and 'all data' will likely perform best. In this work we take the admittedly
506 rudimentary approach of selecting variables according to their presence in different combinations of
507 contextual data available to be linked in the SERL Observatory. The results show that for this type of
508 prediction, this type of variable selection, and this sample, the model using Basic plus EPC data
509 marginally outperforms the others, while having less of a discrepancy between training and testing
510 errors, indicating it is less affected by overfitting. That being said, the Basic plus SERL Survey model
511 has the advantages that almost all participants have survey data, whereas only approximately 50%
512 have EPC data, and it is less affected by multicollinearity than the Basic plus EPC data model.

513 4.2 Sample size effects



514 Figure 4. Comparison of level 2 between-group cross-validation testing errors (coefficient of variation, left) and adjusted R²
 515 calculated from training errors (right) for different models and sample sizes. Error bars indicate range across the cross-
 516 validation folds.
 517

518 Figure 2 and Figure 3 present unadjusted R² values which can be affected by inflation if models
 519 include many independent variables. Indeed, the results show R² values increasing as with number
 520 of covariates in the models used here. When R² values are adjusted, as shown in Figure 4 for training
 521 errors, the models with more variables is penalised. Indeed, the All Data model performs worse
 522 overall, even worse than the Basic Data only model, and the Basic plus EPC data model performing
 523 best. This is because the number sample size (N=682) is not large relative to the number of variables
 524 used in the models.

525 When the sample size is almost doubled to the larger sample (N=1418) for the Basic plus SERL
 526 Survey and Basic Data only models, these models perform better. Figure 4 compares the CVMSE
 527 and adjusted R² for these models trained and tested with the different sample sizes. While the
 528 testing RMSE slightly increased for the larger samples for the Basic Data only and Basic plus SERL
 529 Survey models and both cross-validation types, the mean of the daily energy consumption is larger
 530 for the larger sample (as shown in Table 7), so we compare the (testing) CVMSE instead. The
 531 CVMSE decreases and adjusted R² increases, indicating that the models performed better overall
 532 with the larger sample. We also see that the range of CVMSE from each cross-validation fold
 533 decreases with increasing sample size, suggesting that the prediction error can be more accurately
 534 characterised. While the results indicate that increasing sample size has the benefit of improving
 535 accuracy the changes resulting from doubling the sample size are nonetheless modest.

536 4.3 Assessment of individual variables

537 4.3.1 Variance inflation factors

Model	Sample	No. covariates (not including intercept)	VIF (mean)	VIF >10	VIF >5
-------	--------	--	------------	---------	--------

All Data	Smaller (N=682)	355	4.33	29	65
Basic plus EPC data	Smaller (N=682)	155	3.91	13	20
Basic plus SERL Survey	Smaller (N=682)	243	2.74	1	19
Basic plus SERL Survey	Larger (N=1418)	249	2.49	5	19
Basic Data only	Larger (N=1418)	43	5.70	1	28

538 *Table 10. Summary of variance inflation factors for selected models.*

539 Variance inflation factors were considerably reduced by the measures described in 3.5.4, though they
 540 remained high (both on average, and for individual variables) for some models (see Table 10). The
 541 coefficients of variables affected by collinearity (commonly taken to be where VIF is greater than 5 or
 542 10) should be interpreted with extreme caution as they may be unstable (if a different data set is used)
 543 and have inflated p-values (i.e. reduced significance) due to systematic bias in the underlying standard
 544 errors. Note that the Basic Data only model has unusually high VIF considering its relatively small
 545 number of variables; this is because this model includes *hdd*, not *centred hdd*, and this indicates the
 546 importance of centring to reduce VIF.

547 The All Data model has the most variables with VIF above 5 or 10 and the second highest mean VIF
 548 after the Basic Data only model. The models using Basic Data only and Basic plus SERL Survey data had
 549 lowest mean VIF and, despite including relatively large numbers of covariates, had the fewest number
 550 of individual variables with VIF >5.

551 The following section therefore only presents results relating to individual variables for the Basic plus
 552 SERL Survey model applied to the two sample sizes. We note however that despite the relatively low
 553 VIF, these results for these models should be viewed with scepticism given the lack of variable
 554 selection, large number of variables and thus high probability of spurious results, and evidence of
 555 over-fitting. The results for the other models are not reported here but provided in the supplementary
 556 data because of the high VIFs and caution with which they should be interpreted. VIFs for all the
 557 models and their individual variables are reported in the Supplementary Data.

558 4.3.2 Basic and SERL survey model

559 We now return to our second research question and consider what individual variables observed in
 560 the SERL Observatory data explain household-level daily energy consumption. The following reports
 561 on the effect size and statistical significance of individual variables for the model including Basic plus
 562 SERL Survey data (i.e. not including EPC data), and compares the results for the two sample sizes. For
 563 clarity of presentation, variables are not included if they have VIF > 5 or p-value \geq 0.05. Figure 5 and
 564 Figure 6 display the size and 95% confidence interval estimates of the coefficients with the ten
 565 largest positive and negative effects on intercept and *hdd* slope for the larger sample and smaller
 566 samples respectively. We acknowledge that filtering on p-value runs counter to the prevailing advice
 567 **not** to use p-values as binary thresholds but the presentation of confidence intervals with point
 568 estimates provides some mitigation. In addition, full regression results for all models are included in
 569 the Supplementary Data to enable detailed examination.

570 First, note that the confidence interval of many of the coefficient estimates is large, with lower
 571 edges approaching zero. This indicates the large uncertainty regarding the estimates and the high
 572 probability that the significance of estimates may be spurious, particularly given the large number of
 573 variables included in this model.

574 Overall, if we consider the size of the coefficients for the covariates for the larger sample, the
575 variables associated with a larger intercept include presence of an air-conditioning unit (ACU) and
576 the three oldest dwelling age bands (before 1900, 1900-1929 and 1930 to 1949), a warmer
577 thermostat set point, and a more detached dwelling.

578 Answering 'not applicable' to whether changes to the heating or energy supply are being considered
579 in the next 12 months, having electricity supply hot water for taps and considering installing a gas
580 boiler are all also associated with an increase in intercept, however these three variables have large
581 confidence intervals which are close to including zero.

582 Variables associated with a decreased intercept include having electric rather than gas heating, solar
583 radiation, the two newest dwelling age bands (1991-2002 and 2003 onwards), dwellings in the East
584 Midlands, Wales and North West, less opening of windows on warm days, making a great deal of
585 effort to limit energy use, and having a cooler thermostat set point.

586 In terms of the effect on the *hdd* slope we see that, similar to the intercept, the three oldest age
587 bands, detached dwellings, warmer heating set-points and presence of an ACU have an increased
588 slope. Number of rooms, number of bedrooms and IMD 5 (least deprived) are also associated with
589 an increased slope. Having no timing heating control is also associated with an increased slope, but
590 this has confidence intervals very close to enclosing zero.

591 For the smaller sample broadly similar trends are observed, with older and more detached dwellings
592 associated with larger intercepts and steeper slopes and vice versa for newer buildings and flats and
593 terraces, solar radiation and making a great deal of effort to reduce energy consumption are again
594 associated with decreased intercept and shallower slope. Variable use of standalone heaters are
595 associated with decreased intercept and slope for the smaller sample although this was not
596 significant in the larger sample.

597 Less switching off lights, always opening windows on cold days, less putting on clothes in cold
598 weather and having electric and gas heating are associated with increased intercepts for the smaller
599 sample, but none are significant in the larger sample.

600 Thermostat set-point question being 'not applicable' is associated with a reduced *hdd* slope for the
601 smaller sample, but this has confidence intervals very close to including zero and is not significant for
602 the larger sample.

603 Sundays, number of adult occupants, and IMD quintiles 4 and 5 (least deprived) are associated with
604 increased slopes, but these have confidence intervals very close to including zero and, with the
605 exception of IMD quintile 5, are not significant for the larger sample.

606 Comparing to previous studies, our results agree with a number of existing findings regarding the
607 association between building physical characteristics and energy consumption [14,41]: buildings that
608 have more rooms, more bedrooms, are more detached, are older, and that experience colder or less
609 sunny weather are associated with increased energy consumption.

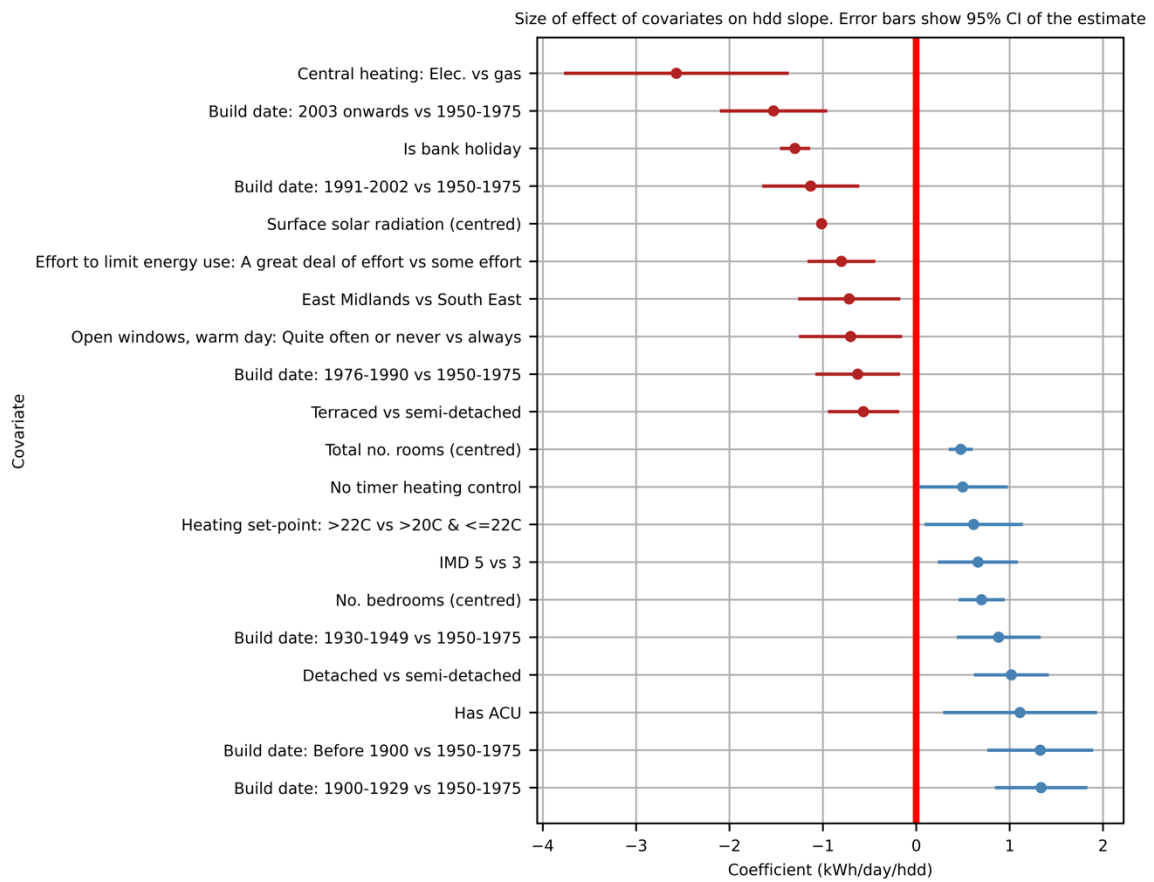
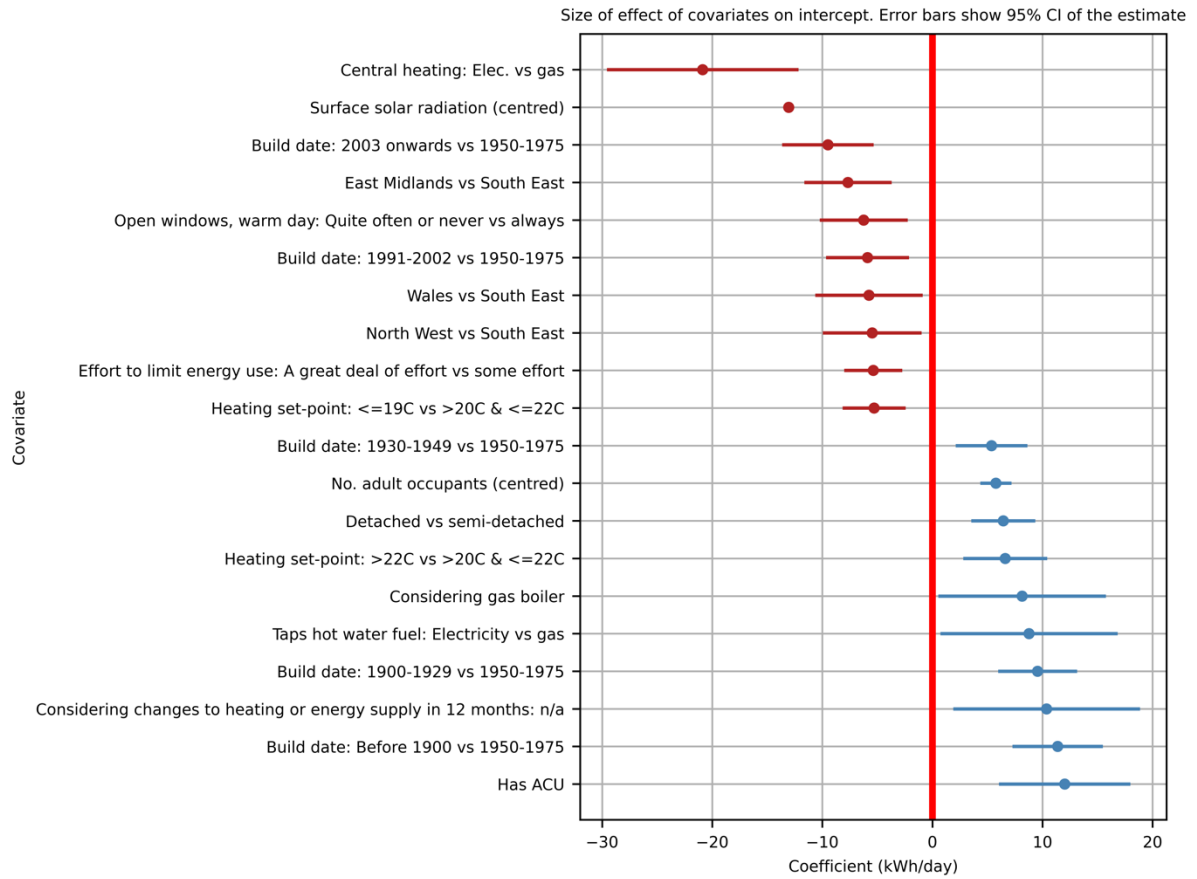
610 Similarly, we find presence of air-conditioning increases demand, though unlike previous studies
611 [14], we do not find any significant association between presence of any other appliances and
612 demand. A possible explanation is that while previous studies have tended to focus on *electricity*
613 consumption only, which is more likely to be affected by appliances, we are analysing *total* energy
614 consumption, which is dominated by space and water heating, and as such unlikely to be
615 significantly affected by electrical appliances such as laptops, dishwashers etc.

616 Our results confirm a number of existing findings regarding the effect of sociodemographic
617 characteristics on energy consumption [14,41]: households with more adult occupants, more
618 children, and with older adult occupants, are associated with increased energy consumption. While
619 the latter two are not shown in Figure 5 or Figure 6 both have significant coefficients and VIFs < 5 for
620 both samples.

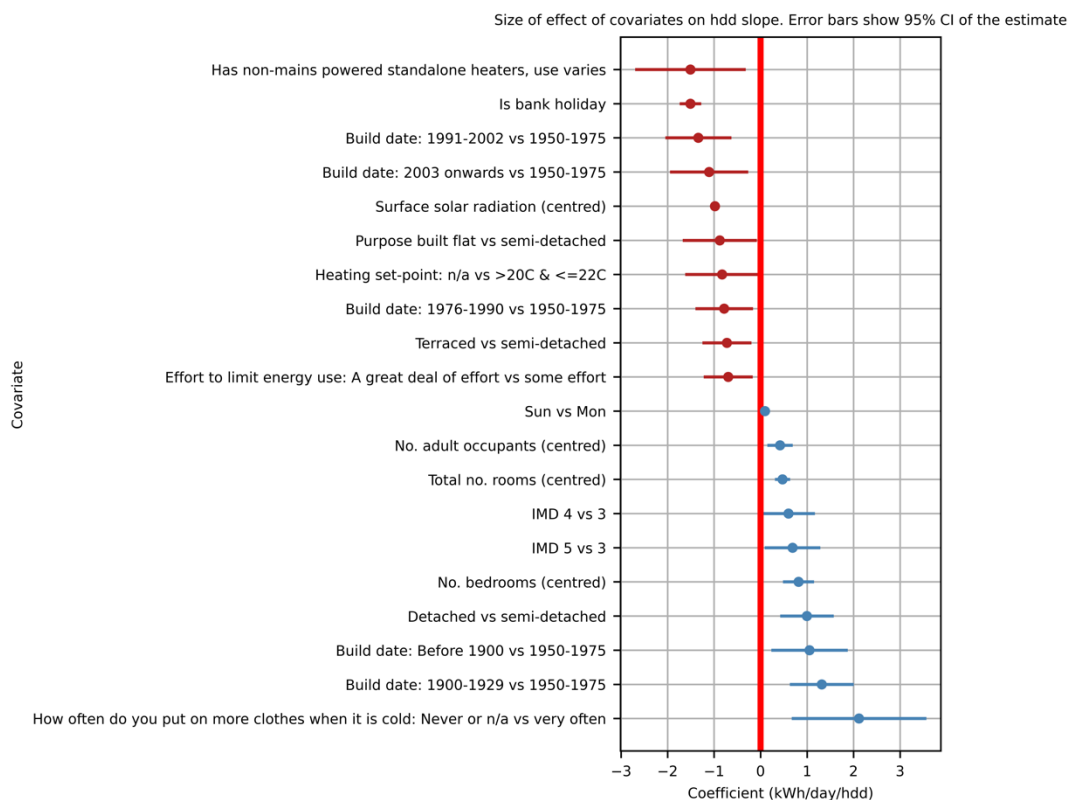
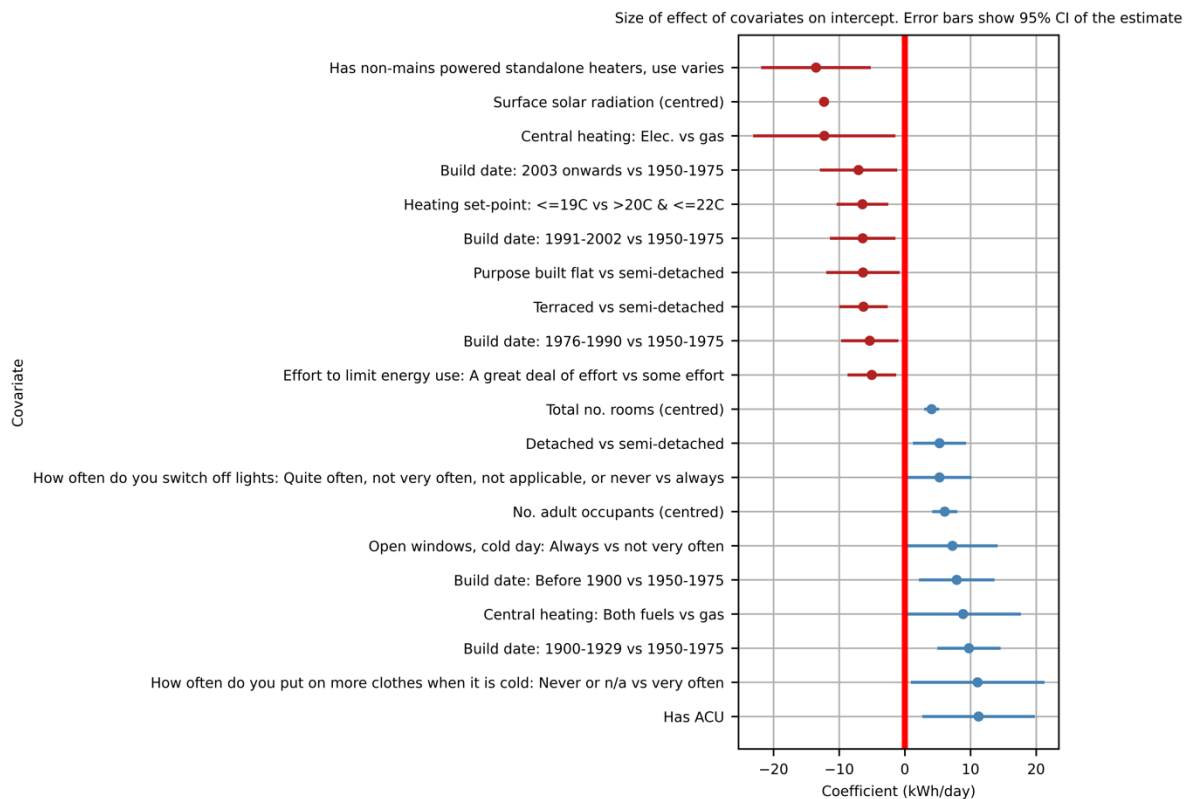
621 Previous studies report mixed results for the effect of tenure, and education on energy
622 consumption. We find no significant effect associated with tenure, or education (a higher proportion
623 of adults with qualifications) when multiple confounding factors are controlled.

624 Behavioural factors can include energy conservation behaviour in the form of ‘purchasing’ activities
625 or ‘habitual’ actions and are less well studied than the previous categories of factors [20].

626 Nonetheless some previous studies report an association between habitual energy saving
627 behaviours and reduced consumption [20,70,71]. We found that households that set lower heating
628 temperature set-points consumed less than those that set higher set-points. Households who made
629 ‘a great deal of effort’ to limit or reduce their energy consumption were associated with lower
630 consumption than those who made ‘some effort’.



632 *Figure 5. Size of coefficients for statistically significant ($p < 0.05$) and low VIF (< 5) variables for the Basic plus SERL survey model and larger sample ($N = 1418$), showing the variables with the ten largest positive and negative effects on intercept (upper) and hdd slope (lower). Those with negative effect are shown in red, those with positive effect shown in blue. Error bars show 95% confidence interval of the estimate.*



636
637 *Figure 6. Size of coefficients for statistically significant ($p < 0.05$) and low VIF (< 5) variables for the Basic plus SERL survey model and smaller sample ($N = 682$), showing the variables with the ten largest positive and negative effects on intercept*

639 (upper) and hdd slope (lower). Those with negative effect are shown in red, those with positive effect shown in blue. Error
640 bars show 95% confidence interval of the estimate.

641 4.4 Comparison with previous studies

642 Returning to our first research question, ‘*What is the overall explanatory power of SERL Observatory*
643 *data with respect to variation in household-level daily residential energy consumption and does this*
644 *improve on studies reported in the literature?*’, we find that when measured in terms of adjusted R^2
645 calculated using cross-validation testing errors, the SERL Observatory data explains between 63% and
646 80% of the variation in daily household total energy consumption, depending on sample size and
647 combinations of contextual data used. For a given sample with full data availability, a model using all
648 available data performs the best for within-group prediction while a model using Basic plus EPC data
649 (i.e. not including SERL survey data) performs marginally better on between-group prediction.
650 However, given the relatively small sample sizes considered here, and the resulting penalisation of
651 adjusted R^2 values, the model using Basic plus SERL Survey (i.e. not including EPC data) performed best
652 overall simply because SERL survey data is available for more participants than EPC data, and this
653 allowed the sample size to be more than doubled from $N=682$ to 1418. Other studies in the literature
654 (see Table 1) report adjusted R^2 of 0.29-0.44 for daily demand.

655 While we report errors for the models, we note that none of the cited studies report comparable
656 errors with the exception of [15,20]. Direct comparison with these is complicated because they log-
657 transform the dependent variable while we do not. Nonetheless, [20] reports errors that are
658 approximately 20% smaller than the standard deviation of the dependent variable. The standard
659 deviation of the dependent variable for our samples is 42.97 kWh/day (87% of the mean) and 42.19
660 kWh/day (90% of the mean) for our larger and smaller samples respectively. Our best performing
661 models have RMSE errors ranging from 23.06 to 28.27 kWh/day, equivalent to 45% to 36% smaller
662 than the standard deviations. Overall, therefore, our results compare favourably with those found in
663 the literature, however there is clearly substantial scope for improving model accuracy.

664 4.5 SERL Observatory: a new national data resource for energy demand research

665 Returning to the final research question, we have shown that the EPC data and SERL survey data,
666 when included alongside the basic data, are broadly similar in terms of explanatory power, with the
667 EPC data marginally outperforming the SERL survey data. The SERL survey data is however much less
668 affected by multicollinearity and has higher data availability for the SERL Observatory. Future
669 researchers using similar techniques may wish to opt for a balance of maximising sample size and
670 explanatory power by not requiring complete EPC data for their analytic sample. We believe these
671 results demonstrate the value of the SERL survey as a tool for collecting useful contextual data with
672 relatively low participant burden, and note the complementarity of the SERL survey with EPC data
673 which is nonetheless widely available for UK dwellings.

674 Overall, our results demonstrate that a large amount of variation can be explained by data collected
675 within the SERL Observatory, and have demonstrated a number of methodological approaches that
676 should prove useful for researchers aspiring to use the data. The results largely support existing
677 theory and add to the empirical evidence base that building physical characteristics, household
678 sociodemographic information, and household behavioural factors all explain aspects of demand,
679 across a wide range of contexts. Considering the complexity of the subject under investigation (daily
680 residential energy consumption), the simplicity of the approach to data selection used here, and the
681 relatively low burden on participants for data collection, we believe this is a promising result that
682 demonstrates the value of the SERL Observatory dataset as a data resource for improving the
683 understanding of energy demand in residential buildings. The final (third) wave of SERL participant
684 recruitment was completed in March 2021 and over 8,000 further participants were recruited,

685 bringing the total participant number to over 13,000. We therefore encourage future energy
686 demand projects involving surveys to harmonise with the SERL survey to support greater
687 interpretation, reproducibility and cross-validation between research findings [72].

688 4.6 Statistical issues and limitations

689 Nonetheless, this work has revealed and is subject to a number of statistical issues and limitations,
690 listed here in no particular order of importance, all of which restrict our ability to draw robust
691 inferences from these particular results:

- 692 • While one of the primary goals of the study is inference and to improve understanding of
693 residential energy consumption, the samples analysed here are non-random, and non-
694 representative due to biases in data collection and sample preparation. The current results
695 cannot therefore be generalised to the population from which the SERL sample was drawn;
- 696 • The modelling approach is limited: it employs simplified assumptions (e.g. linearity)
697 regarding the relationship between the variables of interest and makes no attempt at
698 variable selection beyond combining all variables available in the different combinations of
699 linkable contextual data;
- 700 • The inclusion of such large numbers of variables in models is highly likely to result in a
701 number of spurious inferences of statistically significant effects (Type I errors). However,
702 since one purpose of the paper is to guide future analysis we felt it important to
703 demonstrate this approach (and the potential problem) for rhetorical purposes. To some
704 extent this is mitigated by the presentation of confidence intervals alongside point estimates
705 of the effect sizes as suggested by Anderson et al [73];
- 706 • The models are affected by multicollinearity, some severely so. We have however been
707 careful to highlight and address this problem where possible. This was an outcome of our
708 aim here to explore the explanatory power of including the full range of data available in the
709 SERL dataset, which itself supports the aim of highlighting the potential of the dataset for
710 future studies that focus down on relationships between domestic energy use and specific
711 contextual factors. We have demonstrated where future analyses using SERL data will need
712 to guard against this issue by using smaller theoretically-informed or model-based variable
713 sets. This supports our aim of guiding future high quality analysis of the SERL data.

714 4.7 Future work

715 This paper presents a first initial step in a larger programme of research by multiple organisations
716 using SERL Observatory data. We have started with simple but limited analysis; for example, using a
717 fixed degree-day base to account for variations in heating of buildings, whereas it is possible that the
718 temperatures at which heating is turned on is much more complex and interrelated with many of
719 the variables. We also present models employing more covariates than would be usual and which, as
720 we have noted, display multicollinearity and instability as a result. We therefore plan more
721 sophisticated analysis of the above data using weightings to produce population estimates, applying
722 non-linear methods for inference and predictive models, and using variable selection methods to
723 identify the most important individual factors.

724 Further, we plan to use the full 13,000 observatory release 3 data to give greater statistical power
725 and conduct research of relevance to policy, notably: investigating the impact of coronavirus on
726 energy demand; producing a range of residential energy statistics of relevance to a wider audience
727 of non-academics; and investigating the use of the SERL Observatory as a counterfactual group for
728 the evaluation of energy efficiency measures and policies. We also plan to analyse gas and electricity
729 use separately to improve our understandings of the factors that correlate with each. There is

730 considerable scope for research using the SERL Observatory data. The dataset is available for other
731 UK academic researchers – we encourage such UK researchers to submit proposals to access it.
732 More information about how to do this can be found on the SERL website (www.serl.ac.uk) and
733 UKDS data catalogue [10].

734 5 Conclusions

735 This paper presents analysis of the SERL Observatory: a dataset of linked smart meter data and
736 socio-technical contextual data for a representative sample of over 13,000 GB households. Here we
737 analyse data from two nested sub-samples (N=1418 & 682) of the first two recruitment waves (initial
738 sample N=4716) and for the pre-coronavirus period (taken to be before March 2020).

739 The first aim was to quantify how much of the variation in total energy consumption can be
740 explained by different combinations of SERL Observatory variables: ‘basic’ (e.g. local weather,
741 region, date), EPC (where available), and the SERL survey (questions relating to the dwelling and
742 occupants). As multiple observations were available per participant, linear mixed effects models
743 were used to regress household-level daily total energy consumption over time against successive
744 levels of contextual data to reveal the relationship between energy use and static (constant) and
745 temporally changing variables (basic: weather, region, IMD and date; EPC; SERL survey; all data
746 combined).

747 The explanatory power of the models was quantified using adjusted R^2 and root mean squared error
748 (RMSE). The SERL Observatory data explains between 63% and 80% of the variation in daily
749 household total energy consumption, depending on sample size and combinations of contextual
750 data used. For within-sample prediction (i.e. where historic observations for each household are
751 available), the model using all available contextual data performed best, while for between-sample
752 prediction (i.e. where historic data is not available) the model using basic plus EPC data marginally
753 outperformed others for the smaller sample. However, the model using Basic plus SERL Survey (i.e.
754 not including EPC data) performed best overall as it could be applied to the larger sample (N=1418
755 rather than 682) and so resulted in smaller penalisation of adjusted R^2 value.

756 The best performing models have RMSE errors ranging from 23.06 to 28.27 kWh/day, equivalent to
757 45% to 36% less than the standard deviations of the samples. Overall, these results compare
758 favourably with those found in the literature, however there is clearly substantial scope for
759 improving model accuracy, and the results indicate that non-linear models and regularisation
760 techniques could help achieve this.

761 The second aim was to identify variables observed in SERL Observatory data that are strongly
762 associated with variation in household-level residential energy consumption using a p -value<0.05,
763 VIF<5 threshold for demonstration purposes. Given high multicollinearity particularly associated
764 with EPC data, this was restricted to the Basic plus SERL Survey model applied to the two sample
765 sizes. The results were broadly as expected: buildings that are older, have more rooms and
766 bedrooms, have air-conditioning, and experience colder or less sunny weather were associated with
767 increased energy consumption. Households with more occupants, more children, and with older
768 adult occupants were also associated with increased energy consumption. Energy consumption in
769 households was found to be lower in households that set lower heating temperature setpoints, and
770 that tried to save energy.

771 In summary, this paper has demonstrated that the SERL Observatory dataset is a rich resource of
772 energy data and relevant contextual data, and that the contextual data is robust as it explains energy
773 use to a good degree in much the way that existing literature would lead us to expect. The dataset is

774 available to UK Accredited Researchers and we encourage researchers to submit proposals to access
775 it. This paper provides guidance on appropriate methods to use when analysing the data.

776 6 Acknowledgements

777 This work has been funded by EPSRC through grant EP/P032761/1. There are over 30 individuals
778 across 8 organisations in the SERL Consortium (University College London, the University of Essex
779 (UK Data Archive), University of Edinburgh, Cardiff University, Loughborough University, Leeds
780 Beckett University, the University of Southampton and the Energy Saving Trust) who have
781 contributed to the development of SERL and thus the content of this paper. Particular thanks go to
782 the SERL technical team at the UK Data Archive: Darren Bell, Deirdre Lungley, Martin Randall and
783 Jacob Joy and to SERL Consortium Manager James O’Toole at UCL.

784 We acknowledge support from the SERL Independent Advisory Board, Data Governance Board and
785 Research Programme Board which played critical role in the establishment and ethical operation of
786 SERL.

787 The SERL Observatory includes European Centre for Medium-Range Weather Forecasts (ECMWF)
788 ERA5 data. Neither the European Commission nor the European Centre for Medium-Range Weather
789 Forecasts is responsible for any use that may be made of the Copernicus information or data it
790 contains.

791 7 Author contributions

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793 Investigation, Writing - Original Draft.

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979 [dridge+introductory+econometrics&ots=cATyYDIngo&sig=AkalfyXzQggN67iYhrU5UKaKCH0](https://books.google.com/books?hl=en&lr=&id=wUF4BwAAQBAJ&oi=fnd&pg=PR3&dq=wooldridge+introductory+econometrics&ots=cATyYDIngo&sig=AkalfyXzQggN67iYhrU5UKaKCH0)
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