Balancing accuracy and computation burden - an evaluation of different sensitivity analysis methods for urban scale building energy models

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Abstract

Urban-scale building energy models capitalise on the increasing accessibility of large-scale urban data sets and allow the rapid evaluation of competing policy options, making them a vital tool for urban responses to the climate emergency. However, the vast number of different inputs required to model a complex urban environment makes it impossible to precisely quantify all inputs and the complex energy flows within models must be simplified to achieve tractable solutions, as a result, the outputs of these models inevitably have a significant range of variation. Without understanding these limits of inference resulting policy advice is inherently defective. Uncertainty Analysis (UA) and Sensitivity Analysis (SA) offer essential tools to determine the limits of inference of a model and explore the factors which have the most effect on the model outputs. Despite a well-established body of work applying UA and SA to models of individual buildings, very limited work has been done to apply these tools to urban scale models.

This study presents a systematic comparison of three different sensitivity analysis methods for a high resolution, dynamic thermal simulation at the neighbourhood scale. Accuracy, processing time and complexity of application of each method is evaluated to provide guidance which can inform the application of these methods to other urban and large-scale building energy models.

The results highlight the importance of considering both model form and input parameter scale when selecting an appropriate method. In this case, the elementary effects method (EER) offers good performance at relatively low simulation cost.

Introduction

To date, 65% of local authorities in the UK have declared a climate emergency and a number have committed to ambitious targets for reducing carbon emissions as a response. However, translating these declarations and targets into meaningful action and effective public policy remains a very significant challenge (Chatterton, 2019). Many, if not most, local authorities lack the basic knowledge of the scale of emissions in their locality which is an essential first step to achieving these goals. At the same time, the urgency of the need to reduce emissions has increased the importance of targeting policy at the interventions which will have the greatest impact in reducing emissions – there is little time left for trial and error. Large scale building energy models capitalise on the increasing accessibility of large-scale urban data sets and allow the rapid evaluation of competing policy options, making them a vital tool for urban responses to the climate emergency.

While the scale and complexity of these models has progressed rapidly in recent years, quality assurance processes have lagged behind: model validation is typically applied to the aggregate annual output of the whole model, giving little insight into the ability of the model to capture the changes in emissions resulting from changes in different parts of the city building stock (Cerezo Davila, 2017)(Cerezo Davila, 2017). Further, such approaches cannot identify the most significant drivers for emissions. The vast number of different inputs required to model a complex urban environment makes it impossible to precisely quantify all inputs and the complex energy flows within models must be simplified to achieve tractable solutions, as a result, the outputs of these models inevitably have a significant range of variation. Without understanding these limits of inference, resulting policy advice is inherently defective.

Uncertainty Analysis and Sensitivity Analysis

Uncertainty Analysis (UA) and Sensitivity Analysis (SA) offer essential tools to determine the limits of inference of a model and explore the factors which have the most effect on the model outputs. UA does this through propagation of input uncertainties through the model to understand the resulting model output distribution and thus the limits of inference. SA is used to explore the relationship between input and output uncertainties, by understanding which input factors have the greatest impact on outputs, data collection efforts can be focussed where they will have most impact and non-influential factors can be fixed. However, despite a well-established body of work applying UA and SA to models of individual buildings, a review of the literature relating to energy models for larger groups of buildings, undertaken by (Fennell et al., 2019) highlighted very limited application.

Challenges of applying UA and SA to UBEMs

As simulation models are always a simplification of real physical processes, all models inevitably contain uncertainty (Refsgaard & Henriksen, 2004). Uncertainty can be defined as ‘any departure from the unachievable
ideal of complete deterministic knowledge of the system’ (Walker et al., 2003) and as the systems being modelled increase in scale and complexity, the uncertainty in the model will also increase. Simulation models on individual building level as well as at scale involve a broad spectrum of uncertain inputs (Calleja Rodríguez et al., 2013; Eisenhower et al., 2012) and model uncertainties (i.e., model structural and model technical; (Refsgaard et al., 2007)).

Existing conceptualisations of the application of sensitivity analysis (e.g. Saltelli et al., 2019) view the model as a simple black box, with clearly defined inputs and outputs and a simple workflow which consists of sampling from input distributions to create sets of model inputs, running the model and calculating the appropriate SA indicators from the resulting outputs.

**Figure 1: standard conceptualisation of SA workflow**

The limited application of SA to UBEMs is at least partly due to the inadequacy of this simple input-output process to describe the complexity of the UBEM workflow, in particular:

- **Models are typically amalgams**
  UBEMs are a class of model defined by their outputs rather than their structure or inputs, consequently a very large variety of approaches exists. In some UBEMs the unit of simulation is the neighbourhood, but in many, individual buildings are simulated and results aggregated with these aggregate results often being used as inputs for larger scale models. Determining the level of model to which SA is to be applied and how these choices impact on final model sensitivities is important.

- **Model inputs are ill-defined**
  For a city building stock comprising millions of premises it is not possible to specify the parameters of each premise individually and aggregation techniques must be used, typically this means defining clusters or groups with similar characteristics within the stock and assigning identical inputs for some or all aspects of the inputs to each member of the cluster. These clusters are often referred to as archetypes. Booth et al. (2012) introduce the concept of heterogeneity uncertainty which considered the variation between the value for a specific building and that which is assigned for the archetype. For example, while the epistemic uncertainty around the u-value of a particular wall might be small, if the wall is part of archetype specification then the uncertainty which should be modelled is range of u-values for walls in all buildings assigned to that archetype. It should be clear that this uncertainty is much greater since the number of archetypes is smaller than the potential variations in the stock and also that if the choice of archetypes is a subjective matter, there is unlikely to be precise data available for that range.

- **Model inputs are highly diverse**
  Characterising uncertainties in model inputs is challenging even for simple cases such as material properties due to limited data availability but the types of input data used in UBEMs are highly diverse, often including semantic data obtained from public records to determine the use of premises, national survey data to determine occupancy and usage profiles and LiDAR or similar data to determine geometric inputs. Each of these forms of data has different input uncertainties which need to be characterised in different ways. Different inputs may be dealt with differently in the model with some, such as geometric inputs being deeply embedded in the model and challenging to access as a result.

- **Temporal dynamics are complex**
  The preceding discussion conceptualises model inputs as spatial variable but temporally-fixed, once the initial state of each building in the stock is determined, the model is specified and simulation can be undertaken. In this conceptualisation, the model can be re-specified to represent a changed state, for example due to a retrofit programme but this new state is then fixed. However, as identified in (Langevin et al., Manuscript submitted for publication) a subset of building stock energy models exist which incorporate dynamic changes over time, often modelled as renovation or demolition rates and for these models time-varying uncertainties must also be considered.

The practical consequence of this picture of complex and varied models which use data in different ways is that the application of UA and SA is necessarily highly tailored to the specific model, generally with the aim of answering a model specific question and that little research exists evaluating the suitability of different SA methods for use with UBEMs.

**Aims of this study**

The computational challenges of applying SA to UBEMs mean that while significant limitations exist in the characterisation of uncertainties as described above, the scale of the exercise is overwhelming. As a result, it is necessary to proceed incrementally:

1. Determine which SA methods offer the best trade-off between precision and computational burden.
2. Apply the resulting SA methods to determine which input factors can be fixed.
3. Broaden the scope of SA to encompass the missing types of uncertainty in an interactive process in which assumptions around factor fixing are systematically retested.

The study presented in this paper aims to address the first step in this process. Three different SA methods are applied to a high resolution dynamic thermal simulation
of a neighbourhood to determine (i) number of model evaluations required to ensure robust results and (ii) the relative performance of the different methods.

The following sections set out the SA methods which are applied and the framework which has been established for assessing them. The model and the study case are described and results are presented, followed by a discussion of the implications and limitations of the results and the planned extensions of this work.

**Methods**

**SimStock modelling platform**

SimStock is a modelling platform which combines data from multiple sources to automatically generate dynamic building energy simulation models ready to be executed by EnergyPlus, an open-source whole-building energy modelling (BEM) engine.

High Performance Computing (HPC) or cloud computing is used to allow a large number of models to be simulated in parallel. Simulation outputs are collected and post-processed automatically which prepares them for various analysis to be applied, such as sensitivity analysis, regressions, uncertainty quantification, etc.

SimStock allows the automatic creation of dynamic thermal simulation models of all buildings within an area of analysis; allowing a wide range of scenario analyses to be performed. A key feature of the SimStock modelling platform is its ability to accommodate mixed-use buildings, and combined addresses through the use of the Self-Contained Unit (SCU) as the smallest division of the building stock. Evans et al. (2017b) define a SCU as the smallest unit which into which the stock can be disaggregated without splitting either premises or building polygons. In the simplest case, a SCU might be a single building such as a single-family home but in dense urban centres, much more complex mixes of ownership and use need to be modelled. The SimStock modelling platform automatically generates EnergyPlus input files from collections of SCUs bounded by roads or other natural breakpoints, these are referred to as built islands. A single thermal zone is created per floor of each SCU.

**Model case**

A mixed commercial and residential neighbourhood in North London was selected as the case for this study. Geometric and activity data is extracted from the 3DStock model (Evans et al., 2017a).

The study model comprises 41 built islands within which 4 use-types are defined: Office, Retail Sales, Restaurant and Dwelling. SCUs are assigned to a use-type based on the dominant use type identified in the UK property tax records. Restricting the model to 4 use types requires some gross simplification, with less common uses such as education and religious facilities being included within the office use type and all food service premises being included within the single Restaurant use-type. Such simplifications were considered necessary to reduce model complexity since the number of use-types drives the number of parameters and consequently the number of model evaluations required.

In total the study area comprises 1779 thermal zones (84 Office, 119 Retail sales, 42 Restaurant and 1534 Dwelling). Occupancy and equipment usage schedules are derived from National Calculation Method (NCM) (Department for Communities and Local Government, 2008) profiles. Variant high and low profiles are developed based on the NCM profiles and assigned stochastically to introduce an element of diversity in the levels of usage across the stock.

The simulation models are configured to calculate heating and cooling demand based on ideal loads with equipment calculations added in post-processing if required.

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![Figure 2: Wireframe model of study area](image)

![Figure 3: Satellite view of study area (Google Imagery, 2020)](image)

**Input uncertainties**

The choice of uncertainties is fundamental to any SA since parameters treated as fixed are, by definition, excluded from the analysis and the choice of which parameters to evaluate must reflect the aims of the study. Although geometric and model uncertainties are of
considerable interest, and have received little attention in the literature, they have been deferred to a later stage of this study, to be explored once the most appropriate methods have been selected. The uncertainties selected for evaluation in this study are limited to readily accessible input parameters which typically represent either choices made by occupants or building parameters which might be impacted by retrofits. Parameters which are variable across the stock are treated stochastically as described earlier.

After initial testing with a range of material parameters demonstrated that stable results were not possible within the available computational resources due to the large number of uncertain parameters (103), only a single parameter for each material was retained. In total 50 uncertain parameters were evaluated. Parameters were characterised with triangular distributions to avoid introducing technically infeasible values in the tails of distributions and to ensure that extreme values were not over-emphasised. Space constraints preclude a full listing of input distributions, a summary is provided in table 1 with the full listing available on request from the authors.

Table 1: characterisation of input uncertainties

<table>
<thead>
<tr>
<th>PARAMETER TYPE</th>
<th>INSTANCES</th>
<th>UNCERTAINTIES CONSIDERED</th>
</tr>
</thead>
<tbody>
<tr>
<td>Heating and cooling set points, natural ventilation set point</td>
<td>Defined per use-type</td>
<td>Heterogeneity across the use-type</td>
</tr>
<tr>
<td>Occupant density</td>
<td>Defined per use-type</td>
<td>Heterogeneity across the use-type</td>
</tr>
<tr>
<td>Ventilation rates</td>
<td>Defined per use-type</td>
<td>Heterogeneity across the use-type</td>
</tr>
<tr>
<td>Power densities (equipment &amp; lighting)</td>
<td>Defined per use-type</td>
<td>Heterogeneity across the use-type</td>
</tr>
<tr>
<td>Material conductivity</td>
<td>Defined per material</td>
<td>Aleatory uncertainty</td>
</tr>
<tr>
<td>Glazing transmittance &amp; emissivity</td>
<td>Defined per material</td>
<td>Aleatory uncertainty</td>
</tr>
<tr>
<td>Infiltration rates</td>
<td>Defined per use-type</td>
<td>Heterogeneity across the use-type</td>
</tr>
</tbody>
</table>

SA methods

SA methods can be either local (focused at a single point in the input space) or global (assessing sensitivity across the full range of the input space). While local methods, which involve varying a single parameter at a time to assess the effect on the output, are appropriate for linear, additive models, they do not account for the interaction between parameters making them generally unsuitable for non-linear models such as UBEs. However, the ease of application of such methods means that they remain a popular choice (Fennell et al., 2019) and justifies their inclusion in this study. Three methods are evaluated in this study:

- Sobol’ analysis (Saltelli et al., 2010) – global method in which all parameters are varied simultaneously and the output variance is decomposed into first and higher-order effects, thus accounting for interactions between parameters. This method is implemented using the SALib library (Herman & Usher, 2017)

\[ \hat{V}_{Ti} = \frac{1}{2N} \sum_{j=1}^{N} \left( f(\mathbf{x}_j^{(l)}) - f(\mathbf{x}_j^{(h)}) \right)^2 \]  

- Elementary effects (EER) (Campolongo et al., 2007) – a repeated One At A Time design which averages estimates calculated at different points in the input space and thus accounts for parameter interactions.

\[ \hat{\mu}_i = \frac{1}{N} \sum_{j=1}^{N} \frac{f(x_j^{(i)}) - f(x_j^{(h)})}{f_j^{(h)} - f_j^{(l)}} \]  

- Derivative based (DGSM) (Becker et al., 2018) – Similar to EER, this method uses a smaller increment.

\[ \hat{\theta}_i = \frac{1}{N} \sum_{j=1}^{N} \frac{(f(x_j^{(i)}) - f(x_j^{(h)}))^2}{\delta^2} \]  

Where:

N is the total number of estimates required

X is a matrix in which each column represents a vector containing the model inputs

\( x_j \) is the \( j \text{th} \) set of model inputs

\( x_j^{(l)} \) is a point which differs from \( x_j \) only in value of \( x_j^{(i)} \)

\( x_j^{(h)} \) is a point which differs from \( x_j \) only in value of \( x_j^{(i)} \) by only a small increment (1x10^-5 when sampling with respect to the unit hypercube). In equations (2) and (3), the difference between inputs is normalised to take account of the very different scales of different parameters.

Sobol sequences are used for sampling to ensure good coverage of the input space and SA measures were applied by use-type and for the overall model.

Evaluating the different methods

The SA literature relies on the use of test functions for which analytical solutions are available to evaluate the performance of different SA methods. Since there is no analytical solution for the case considered here, in line with Saltelli et al. (2008), the baseline performance was set by the Sobol’ analysis with the highest number of model evaluations. For this study the highest practical number of evaluations was 40, which represents a total of 86,920 individual simulations requiring a total of 6,793 hours of CPU processing time. Two metrics are used to compare SA results for different numbers of model evaluations and different methods with this baseline:

- Ranking performance - Kendall’s rank correlation (\( \tau \)) (Kendall, 1938) is a non parametric measure of the
correspondence between two rankings. Values close to one indicate strong agreement between the two rankings.

• Screening performance - Becker et al. (2018) propose the number of parameters wrongly identified as influential as a fraction of the number of influential parameters as a test of the accuracy of screening. In this study, wrongly excluding influential parameters is considered less desirable than wrongly including non-influential parameters and so the fraction of false negatives is also calculated. The set of influential parameters is defined as the minimum set of parameters which accounts for 95% of the total sensitivity.

Results

Validation

Bootstrapping with replacement was used to resample the results to construct the 95% confidence interval for sensitivity results. The number of model evaluations would be considered sufficient when all influential parameters are captured at the 95% confidence level. Figure 4 shows the Sobol’ total sensitivity indices for all parameters by zone and for the whole stock with the 95% confidence intervals. It can be seen that this condition is not entirely satisfied. Given the very high number of simulations required for the baseline set (shown in Figure 4 in green – labelled ‘40’) this was considered an acceptable result.

Figure 4: Total sensitivity indices for cooling energy demand by use-type and for whole stock (95% CI)

Ranking performance

Figure 5 shows the relative ranking performance of the alternative approaches with respect to the baseline results of Sobol’ analysis for 40 evaluations. Results are shown for the heating and cooling energy demand outputs for the whole stock. It can be seen that there is no difference in the performance assessment for the two outputs. 20 Sobol’ evaluations offer slightly increased performance but at twice the cost in terms of CPU hours. EER results offer marginal time savings but perform less well. Results for DGSM show poor performance.

Figure 5: ranking performance for different methods and numbers of evaluations compared with the 40 evaluation Sobol’ baseline results

Screening performance

A key application of SA is to divide the input parameters into influential and non-influential sets allowing data collection and uncertainty analysis efforts to be focussed on the reduced parameter set. The picture of screening performance shown in Figure 6 is similar, to the results for the ranking performance with both EER results and the Sobol’ 20 results showing no false negatives. It should be noted that while the relative performance of the methods is the same for both heating and cooling outputs, the fraction of false negatives is lower.

Figure 6: screening performance (fraction of false negatives) for different methods and numbers of evaluations compared with the 40 evaluation Sobol’ baseline results
Figure 7 shows the other side of this picture, with EER methods identifying significantly more false positives than Sobol’ and DGSM methods.

![Figure 7: screening performance (fraction of false negatives) for different methods and numbers of evaluations compared with the 40 evaluation Sobol’ baseline results](image)

The DGSM method performs least well of all those considered. This seems to be due to the underlying nature of the model - Becker et al. (2018) demonstrated that allow the DGSM method performs well on smooth functions, the small increment results in poor performance in step-functions. It is likely that the setpoint temperature regime for heating and cooling demand represents a significant enough step to make this method unsuitable for use with building energy simulation.

The results presented in Figure 5, Figure 6 Figure 7 indicate that the EER method output performs Sobol’ at lower numbers of evaluations. Although the methods are very similar in approach, a key difference is the inclusion of the input difference in calculating the $\mu^*$ index as shown in equation (2). Including this input difference means that parameters are highlighted as influential when a small perturbation in the input parameters results in a relatively large change in the output even if the overall change in the output is not enough to indicate influence on its own. This is particularly the case for building material parameters which do not appear as influential parameters in the Sobol analyses but show greater influence in the EER analyses (see Figure 8).

These results suggest that the widely differing scales of input parameters in UBEMs are more effectively explored using the EER method.

**Influential parameters by use-type and by whole stock**

![Figure 8: parameter influence by use-type and whole stock](image)

It can be seen from the heatmaps in Figure 8, that when sensitivity indices are calculated by use-type as as well for the whole stock, many other parameters begin to show influence. For both Sobol and EER methods the dominance of the Dwelling use type means that the influence of parameters which only affect other use-types is diluted. This suggests the importance of undertaking SA at a variety of scales to ensure that influential parameters are not missed.

Care has been taken in this document to avoid focussing on the parameters which have been identified as influential. The aim of this exercise has been to evaluate the performance of different methods rather than to undertake a comprehensive sensitivity analysis for this particular building stock. Nonetheless, some notes about which parameters are identified as influential are important: Firstly, only those parameters which were included in the study can be shown to be influential, this does not mean that other parameters are non-influential, only that they were not included. Factors such as glazing ratio and storey height are assumptions within the model but embedded within the model code. This lack of accessibility led to their exclusion from this study although it might be expected that they would have been shown to be influential if included. Secondly, care also needs to be taken with the specification of input parameters, glazing emissivity shows more influence than other building parameters but this is likely to be related to how materials are specified across the stock – the glazing is common to much of the stock while other materials are not included in as many buildings and thus show little influence at the stock level.

**Conclusions and further work**

The results of this study highlight the importance of choosing sensitivity measures which are well-suited to the underlying model. For a UBEM based on bottom-up dynamical thermal simulation, two important considerations emerged: (i) the need to incorporate widely differing scales of input parameter and (ii) the stepped
nature of responses to changes in temperature. Together these considerations suggest that EER is the best-suited method.

It is also clear that the outputs for which sensitivity indices are calculated need to be carefully considered, in this case, much information is lost if results are considered only at the whole stock level and not at the level of use types.

The performance of the EER method has been shown to be acceptable at fairly low numbers of evaluations (10 evaluations for each index). However, this since each evaluation requires \((k+1)\) simulations, where \(k\) is the number of input parameters this still requires a total of 1600 of CPU time meaning that access to high performance computing resources is required.

The aim of this study has been to evaluate the relative performance of a subset of SA methods for a fine spatial grain of UBEM based on dynamic thermal simulation. The methods evaluated here belong to the same class of variance based methods and further work remains to be done to compare the performance of other classes of SA method including regression methods.

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