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Solving non-linear data fitting problems using DataFit 8.0

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TECHNICAL UNIVERSITY OF DENMARK



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1 Introduction

This note concerns solving non-linear data fitting problems of the type described in [1], using the application DataFit 8.0. The note is outlined as follows: The data fitting problem is described in this section. Section 2 concerns the regression model used for representing the data. In section 3, some general information about DataFit is provided. Section 4 concerns practical aspects of the use of DataFit, i.e. how to define a new project (section 4.1), how to implement the model (section 4.2), how to solve the data fitting problem (section 4.3), and finally, how to evaluate the model, once the optimal model parameters have been estimated (section 4.4).

The purpose of the method described in [1] is to enable the user to express the linear thermal transmittance Ψ of the interaction of window frames and glazing, as a function of the spacer profile L-value, the glass thickness d, and the center U_g -value of the glazing unit.

It is assumed that m detailed calculations of Ψ are available, for various combinations of L, d and U_g . The available dataset is denoted

$$\left\{ \left(x_{1}, \Psi_{1} \right), \dots, \left(x_{m}, \Psi_{m} \right) \right\}, \tag{1.1}$$

where $x_i = [L_i, d_i, U_{g,i}]^T$, i = 1, ..., m is the independent data, and Ψ_i , i = 1, ..., m is the dependent data. The detailed calculations of Ψ are represented using a regression model

$$\hat{\Psi}: \mathbb{R}^n \times \mathbb{R}^3 \to \mathbb{R}, \qquad (1.2)$$

where the aim is to find a set of coefficients, or model parameters $b^* \in \mathbb{R}^n$, such that

$$\hat{\Psi}(b^*, x_i) \simeq \Psi_i, \ i = 1, \dots, m.$$
(1.3)

The model parameters b^* are estimated by solving the following non-linear data fitting problem:

$$b^* = \arg\min_{b \in \mathbb{R}^n} R(b), \qquad (1.4)$$

where

$$R(b) = \left\| r(b) \right\|_{q},\tag{1.5}$$

and where q is either 1, 2 or ∞ . The implications of this choice will not be considered in this note. The vector function $r: \mathbb{R}^n \to \mathbb{R}^m$ is the residual between the model and the data:

$$r_i(b) = \hat{\Psi}(b, x_i) - \Psi_i, \ i = 1, ..., m.$$
 (1.6)

If the model (1.2) is intended for predicting data at previously unknown points, it is advisable to ensure that the model is "conservative", i.e. it does not predict better values than the known observations. Since the model (1.2) is intended for representing Ψ , small values are better than large ones. A conservative parameter estimate in this case therefore means estimating a set of model parameters, where the values obtained with the model are larger than the observations, i.e. all residuals must be positive in the solution to (1.4).

This means that the model parameters b^* must be estimated by solving the following data fitting problem with general constraints:

$$b^* = \arg\min_{b \in \mathbb{R}^n} R(b) \text{ subject to } c(b) \ge 0, \qquad (1.7)$$

where $c: \mathbb{R}^n \to \mathbb{R}^l$ is the constraint function. In (1.7), the statement $c(b) \ge 0$ is true

if and only if the statements $c_i(b) \ge 0$, i = 1, ..., l are true. Using the following constraint function:

$$c(b) = r(b), \tag{1.8}$$

therefore provides a conservative parameter estimate.

2 The regression model

This section concerns a simple regression model, intended for representing the detailed calculations of Ψ .

The model is based on algebraic expressions, chosen such that the tendency of the data presented in [2], Figures 7 and 8 is captured. The linear thermal transmittance Ψ depends on *L* in a way that resembles a power model:

$$\hat{\Psi}_{L} = b_{1} \cdot x_{1}^{b_{2}} \,. \tag{1.9}$$

The following linear correction term is added, in order to give a more precise fit:

$$c_L = b_3 + b_4 \cdot x_1. \tag{1.10}$$

Inserting a pane with different thickness d can be done either by keeping the inner or the outer distance between the panes fixed. Keeping the inner distance fixed may result in an altered frame construction, depending on the width of the weather strips. Keeping the outer distance fixed results in an altered edge construction. In order to accommodate the dependency of d, the following quadratic correction term is added:

$$c_d = b_5 \cdot x_2 + b_6 \cdot x_2^2 \,. \tag{1.11}$$

Finally, in order to accommodate the dependency of the conductance U_g of the center of the glazing unit, the following linear correction term is added:

$$c_{U_{g}} = b_{7} \cdot x_{3} \,. \tag{1.12}$$

The regression model used for representing Ψ thus becomes:

$$\hat{\Psi}(b,x) = \hat{\Psi}_{L} + c_{L} + c_{d} + c_{U_{g}}
= b_{1} \cdot x_{1}^{b_{2}} + b_{3} + b_{4} \cdot x_{1} + b_{5} \cdot x_{2} + b_{6} \cdot x_{2}^{2} + b_{7} \cdot x_{3}$$
(1.13)

where

$$\boldsymbol{b} = \begin{bmatrix} \boldsymbol{b}_1, \dots, \boldsymbol{b}_7 \end{bmatrix}^T, \tag{1.14}$$

are the model parameters, and where

$$x = [x_1, x_2, x_3]^T$$
, (1.15)

are the sample parameters.

3 An introduction to DataFit 8.0

3.1 General information

DataFit provides possibilities for fitting a wide range of non-linear models to a given data set. Version 8.0 provides 298 built-in 2D models, and 242 3D models. The application also enables the user to define models. By default, derivatives of user-defined models are obtained using finite differences, but if desired, the user can implement analytical derivatives.

The Levenberg-Marquardt method is used when solving non-linear regression problems, and Singular Value Decomposition is used when solving linear regression problems.

Once a solution estimate is obtained, the application provides sensitivity information, and other statistical information about the solution.

The data can depend on up to 20 independent parameters, and regression models can depend on up to 100 model parameters.

Homepage: www.oakdaleengr.com.

3.2 License

A 30-day evaluation copy can be downloaded from the homepage, free of charge. A license costs US\$ 229 when downloading the software from the Internet.

3.3 Remarks

The current version only supports unconstrained weighted least-squares estimates, where the weighting factors for the data points are the reciprocal of the standard deviation. Performing a conservative parameter estimate by solving (1.7), is therefore not possible. Minimizing the maximum residual, i.e. using $q = \infty$ in (1.5), is also not possible.

The current version does not provide means for checking user-defined derivatives of the residual function (1.6) (e.g. comparing them with finite difference approximations).

It is not possible to make (Ψ, L) plots for various combinations of d and U, as the ones used in [1].

In the documentation for the software, data with n-1 independent parameters is referred to as n-D regression, since it requires n axes when plotting the data.

4 Solving non-linear data fitting problems using DataFit 8.0

This section concerns the use of DataFit 8.0 for solving non-linear data fitting problems. In order to solve the data fitting problem described in [1], the user is required to perform the following tasks:

- 1. Define a new project, which is described in section 4.1.
- 2. Define a regression model, which is described in section 4.2.
- 3. Solve the data fitting problem, which is described in section 4.3.
- 4. Evaluate the model, which is described in section 4.4.

In DataFit, the sample parameters are denoted x_1, \ldots, x_3 . For the model parameters, any symbol other than x_1, \ldots, x_3 and y can be used.

4.1 Defining a new project

First the user is required to define a new project. This is done by starting DataFit, and choosing the item "New" in the menu "File". This opens up the "New Project" dialog box, shown in Figure 4.1. The user is required to define the number of independent variables, in this case 3.

The next step is to enter the data set (1.1). Double-clicking the column header gives a dialog box, which can be used for entering a description of the data in the column.

7	lew Project	×
	New Project Type	
	Number of Independent Variables: 3	
	Show Standard Deviation Column	
	OK Cancel Help	

Figure 4.1. The 'New Project" dialog box. In this case 3 independent variables are needed.

Once the data has been entered, the main window looks like Figure 4.2. The data is the same as the one used in [1].

着 DataF	it - [d:\research\	projects\win	dat\data\frame:	s\testfr~1\test	or~1.dft]			<u> </u>
🗃 File	Edit Format Solv	/e Results E	xport Plot Wind	ow Help				_ 8 ×
العام								
						 Available Solutions		
0.13	333333					Available 3010(0115		
	X1:L [W/mK]	X2:d [mm]	X3:U [W/m2K]	Y:Psi [W/mK]	^	 Regression Models 	C Interpolation Models	
1	0.13333333	4	1.1	0.03626848				
2	0.23333333	4	1.1	0.04872974				
3	0.4	4	1.1	0.06082449				
4	0.73333333	4	1.1	0.07277828				
5	1.73333333	4	1.1	0.08481665				
6								
7	0.13333333	4	1.5	0.03233735				
8	0.23333333	4	1.5	0.04378367				
9	U.4	4	1.5	0.05500444				
10	0.73333333	4	1.5	0.06614064				
11	1.73333333	4	1.5	0.07744599				
12	0 10000000	4	2	0.0070000				
13	0.133333333	4	2	0.0270233				
14	0.23535555	4	2	0.03002913				
16	0.73333333	4	2	0.04012213				
17	1 73333333	4	2	0.06861843				
18	1.10000000			0.00001040				
19	0 17142857	6	11	0.04644228				
20	0.3	6	1.1	0.05980572				
21	0.51428571	6	1.1	0.0721824				
22	0.94285714	6	1.1	0.08385426				
23	2.22857143	6	1.1	0.09510323	_			
24					•			
Data f	ar a wood frame imp	Jomontod by La	oob Riroh Lausteen	(2002) the Depart	ont of Civil			
Engine	ering, Technical Un	iversity of Denn	ark.	(2000), the Depain				
					Ψ.			

Figure 4.2. The main window after the data set has been entered.

4.2 Implementing the model

In order to define a regression model in DatatFit, the following steps are needed:

- 1. In the menu "Solve", select the item "Define User Model…". This opens the "User Defined Models" window, shown in Figure 4.3.
- 2. Click the "New..." button. This opens the "Model Editor" window, shown in Figure 4.4.
- 3. To define a model, the user has to provide a model identification string, which can be entered in the text field labeled "Model ID", and the expression for the model, which can be entered in the text field labeled "Model Defini-

tion". In Figure 4.4, a string representing (1.13) is entered. In the text field labeled "Description", the user can enter a description of the model (optional). Once the model is defined, click "OK" to accept the changes.

🚝 User Defined Models	×
User Defined Models:	T
Selected Model	
Description:	
Load New Rules Remove Export Close Import Edit Dy/Dv Remove All Help	;

Figure 4.3. The "User Defined Models" window. This is used for adding/removing regression models to/from the current project.

<mark>ð M</mark> odel Edito	r		×
Model ID:	Model 5		
Description:	A regression model for the linear thermal transmittance.	Copy Model	
- Model Definitio	on		
Y= b	1*x1^b2+b3+b4*x1+b5*x2+b6*x2^2+b7*x3	Add F1	
		Remove F1	
		Template	
	OK Cancel Help		

Figure 4.4. The "Model Editor" window. This is used for creating or editing user defined regression models.

4.3 Solving the data fitting problem

When a dataset is entered, and a regression model is defined, a weighted lest squares solution for the data fitting problem (1.4) can be estimated. Solving non-linear optimization problems is done in an iterative way, by solving a sequence of approximated sub-problems. The user therefore has to provide the following information:

- 1. An initial estimate for the model parameters (a "starting point"), used for initializing the algorithm.
- 2. Tolerance level for the final solution estimate, which determines when the algorithm terminates.
- 3. Maximum number of iterations, which is a safeguard feature, that ensures that the algorithm always terminates, regardless of the numerical properties of the regression model.

The starting point is defined by opening the "User Defined Model" window, using the "Define User Model..." item in the "Solve" menu. Clicking the button labeled "Rules...", opens the "User Defined Model Rules" window, shown in Figure 4.5.

The starting point can be defined using a number of rules, where the simplest one is to define it as a fixed value. All other rules define the starting point relative to a value derived from the data, for instance the largest or smallest dependent data, the average dependent data, etc.

🖆 User Defined Model Rules 💽 💽
Model: Model 5
Initial Estimate Rule Assignments
b1: 1 (Value) b2: 1 (Value) b3: 1 (Value) b4: 1 (Value) b5: 1 (Value) b6: 1 (Value) b7: 1 (Value)
Value: 1 Operation:
Value /YMin /YMax /YAxy /(YMax-YMin) *YMin *YMax ▼Max
Assign Default
OK Cancel Help

Figure 4.5. The "User Defined Model Rules" window, which is used for defining starting points.

The tolerance level and the maximum number of iterations can be defined in the "Edit" menu, under the item "Preferences" ▶ "Solution...", which opens the "Solution Preferences" window shown in Figure 4.6. Here, the default values are used.

Solution Preferences	x
Solver Output Sott Order	
Nonlinear Convergence Criteria Regression Tolerance: 0.000000001 Maximum Number of Iterations: 250	
Number of Unchanged Iterations: 10 Derivative Method (User Defined Models)	
C Use Central Difference (Quickest)	
Missing Data Warning Image: Display warning for missing data points	
Recommended Settings	
Save These Settings as Default	
OK Cancel Help	

Figure 4.6. The "Solution Preferences" window, where the tolerance level and maximum number of iterations are defined.

When the starting point and solution preferences are defined, the data fitting problem is solved in the following way:

- 1. Open the "Solution Setup" window, shown in Figure 4.7, using the "Regression" item in the "Solve" menu. Check "Single Model" and "Nonlinear", and then click "OK".
- This opens the "Single Model Regression Setup" window, shown in Figure 4.8. Click "Solve". This should hopefully result in a message window with the message "Solution was successful".
- 3. Close the message window.

Solution Setup
Model Selection
Single Model Groups
C All Models
C Last Solved Models
Solver Selection
C Linear
Use this setting as default (don't display this dialog)
OK Cancel Help

Figure 4.7. The "Solution Selection" window.

ingle Model Regression Setup Models	
Network 1 Model 2 Model 3 Network 2 (3-dim) Network 3 Network 4 Model 5	Choose from: C All models Pre-defined models C User-defined models
Selected Model Information Group: User Defined Definition:	Initial Estimates
T = DI"XI D2+D3+D4"XI+D0"X2+D6"X2 2+D/"X3	User Models
Description: A regression model for the linear thermal transmittance.	
Solve Cancel	Help

Figure 4.8. The "Single Model Regression Setup" window.

4.4 Evaluating the model

In the main window, in the frame labeled "Available Solutions Sorted By RSS", there should now be a line reading "Model 5". The item labeled "Detailed..." in the "Results" menu opens the "Regression Results" window, shown in Figure 4.9.

This window provides information about the solution, amongst other number of iterations, average residual, the sum of the squares of the residuals, etc. The section labeled "Regression Variable Results" contain the estimated optimal regression model parameters, in this case:

$$b^{*} = \begin{bmatrix} 4.538179680 \cdot 10^{-1} \\ 5.427638824 \cdot 10^{-2} \\ 2.186555135 \\ -8.815026056 \cdot 10^{-3} \\ -1.060223109 \\ 1.063484956 \cdot 10^{-1} \\ -1.388614808 \cdot 10^{-2} \end{bmatrix}$$
(3.1)

egression R	esults									
		Equation								
		Model 5					- ±	▲ ▼		
Information	Data Table Model F	Plot Residual Scatter	Residual Probability	Valuate						
	-									
DataFit ver:	s on 8.0.32									_
Results from	m project "d:\arbejo	le\projekter\windat\	datafit\project 1 ideal	20 trainingdata.dft"						
Equation IL): Model 5									
Model Defin	hition:	2.101 242.171 2								
Y = D1"X14	02+03+04*x1+05*x	2+06"X2*2+07"X3								
Number of	abaanustiana = 70									
Number of	missing observation	ne = 0								
Solver type	· Nonlinear	15 - 0								
Nonlinear it	eration limit = 250									
Diverging n	onlinear iteration lin	nit =10								
Number of	nonlinear iterations	performed = 250								
Residual to	lerance = 0.000000	0001								
Sum of Res	siduals = -7.838001	17449759E-06								
Average Re	sidual = -3.919000	5872488E-07								
Residual S	um of Squares (Ab	solute) = 4.2518561	1898136E-05							
Residual S	um of Squares (Rel	lative) = 4.25185611	898136E-05							
Standard E	rror of the Estimate	e = 1.808496213173	342E-03							
Coefficient	of Multiple Determi	nation (R^2) = 0.993	3660844							
Proportion	of Variance Explair	ned = 99.3660844%								
Adjusted ci	oefficient of multiple	e determination (Ra	2) = 0.9907350797							
Durbin-Wat	son statistic = 0.86	67106292869274								
Regressio	n Variable Result	S		B 1.0						
variable	Value 0.453917059	Standard Error	t-fatio	PT00(U)					-	
11	0.403817968	0.007700050	0.2021277679	0.00466					-	
,2 ,2	0.0342/030024	0.2377209309	0.2203120017	0.02290						
bJ bJ	2.100000100	22040.1099 0.009762127629	-0.00700177E-005	0.33332						
54 h5	-1.060223109	9391 733137	-0.0020020000	0.00200						
55 bfi	0 1063484956	939 1733138	0.0001132362835	0.99991						-
	0		0.000.000000000) i
		1	1	- 1	1			1		
		Format	Export Copy	Page Setup	Print	CI	ose H	elp		

Figure 4.9. The "Regression Results" window, which provides statistical details about the solution.

5 References

- [1] Frank Pedersen, Jacob Birck Laustsen and Svend Svendsen (2003, preliminary version), *A method for characterizing the thermal properties of windows frame profiles*, unpublished report, Department of Civil Engineering, Technical University of Denmark.
- [2] Jacob Birck Laustsen and Svend Svendsen (2003), WinDat WP2.3 Edge seals, Frames and Windows - Edge constructions and frames, unpublished report, Department of Civil Engineering, Technical University of Denmark.