Smart Building Temperature Forecasting with Probabilistic Temporal Fusion Transformers

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Abstract

Accurate long-horizon forecasting of thermal dynamics in smart buildings is essential for energy optimization, occupant comfort, and predictive maintenance. In this work, we propose a probabilistic forecasting framework based on a Temporal Fusion Transformer (TFT) architecture, trained on zone-level temperature observations and multimodal exogenous factors. Unlike deterministic models, our approach estimates both predictive means and uncertainties via Gaussian likelihood modeling. We evaluate the model on a large-scale dataset of building temperatures, measuring accuracy via mean absolute error (MAE) and distributional quality via Kullback–Leibler (KL) divergence. Our framework achieves stable 6-month autoregressive forecasts with interpretable uncertainty quantification, demonstrating the feasibility of reliable long-term predictive control in smart building environments.

1 Introduction

Buildings are among the largest consumers of energy worldwide, accounting for over 30% of total energy use, with heating, ventilation, and air-conditioning (HVAC) systems contributing a significant portion of this consumption. Accurate modeling and forecasting of internal building temperatures are essential for reducing energy costs, maintaining occupant comfort, and enabling predictive maintenance. The ability to predict future temperatures allows for anticipatory control of HVAC systems, which can lead to substantial energy savings and reduced greenhouse gas emissions.

Despite its importance, long-horizon forecasting of building thermal dynamics remains a challenging problem. The difficulties arise from several factors:

1. **Complex and nonlinear building dynamics:** The thermal behavior of a building is influenced by multiple factors including occupancy patterns, HVAC operations, weather conditions, and building materials. These interactions are highly nonlinear and vary across zones.
2. **High-dimensional multivariate data:** Modern smart buildings are instrumented with hundreds of sensors, producing multivariate time-series data that must be jointly modeled.
3. **Long-range temporal dependencies:** Predicting months ahead requires capturing dependencies across multiple temporal scales, including daily and weekly patterns, seasonal variations, and transient events such as occupancy surges or weather anomalies.
4. **Uncertainty and error accumulation:** In long-horizon predictions, small errors propagate over time, potentially leading to large deviations. Probabilistic modeling is thus necessary to quantify predictive uncertainty and inform risk-aware decision-making.

Recent advances in deep learning have provided powerful tools for modeling complex time-series data. Recurrent Neural Networks (RNNs) and Long Short-Term Memory (LSTM) networks have

39th Conference on Neural Information Processing Systems (NeurIPS 2025) Workshop: .

been widely used for short-term building temperature prediction, but their performance deteriorates over long horizons due to error accumulation. More recently, attention-based architectures such as the Temporal Fusion Transformer (TFT) Lim et al. [2021] have demonstrated superior ability to capture long-range dependencies and integrate multiple exogenous variables. However, most prior work focuses on deterministic forecasts, which lack the ability to quantify uncertainty—a critical aspect for safety-critical HVAC control and energy management.

In this work, we present a probabilistic forecasting framework based on a TFT architecture that predicts both the mean and variance of future temperatures for multiple zones. Our approach provides calibrated uncertainty estimates, enabling risk-aware long-horizon forecasting. We evaluate the model on a large-scale multi-zone building dataset, providing comprehensive analysis across prediction horizons up to six months. To our knowledge, this is one of the first studies to demonstrate stable, probabilistic long-term forecasting in the context of smart building thermal management.

2 Related Work

Short-term building temperature forecasting: Traditional methods for predicting indoor temperatures include physics-based models and statistical approaches such as ARIMA Box et al. [2015]. However, these methods typically focus on short horizons (minutes to hours) and do not quantify predictive uncertainty.

Probabilistic forecasting: Probabilistic models explicitly account for uncertainty in predictions, which is essential for safe and energy-efficient building control. Gaussian Processes Rasmussen [2003] provide principled uncertainty estimates but scale poorly to high-dimensional, long time-series data. Variational RNNs Chung et al. [2015] and Bayesian LSTMs Blundell et al. [2015] extend deep learning to probabilistic settings, yet they often require complex inference schemes and are difficult to scale for multi-zone buildings.

Attention-based models for time series: Transformers and attention mechanisms have recently been applied to time series forecasting with great success. The Temporal Fusion Transformer (TFT) Lim et al. [2021] integrates multi-horizon forecasting with variable selection and attention across temporal scales. Informer Zhou et al. [2021] and Autoformer Wu et al. [2021] exploit sparse attention to efficiently model long sequences. These architectures outperform RNN-based models on many benchmarks, but most prior work remains deterministic, predicting only point estimates.

Long-horizon and multi-step forecasting: Predicting multiple steps ahead introduces challenges related to error accumulation and uncertainty propagation. Rolling predictions or autoregressive approaches amplify small errors over time, making long-horizon forecasts unreliable. Probabilistic models that predict distributions, rather than point estimates, can mitigate this issue by capturing epistemic and aleatoric uncertainty Salinas et al. [2020]. In the context of smart buildings, few studies address multi-month forecasting with probabilistic outputs, highlighting a gap that our work aims to fill.

Exogenous feature integration: Accurate building temperature forecasting depends on integrating exogenous signals such as weather conditions, HVAC setpoints, and occupancy data. Prior studies have demonstrated that models incorporating these variables outperform those relying solely on historical temperatures. Our approach explicitly leverages exogenous features in a TFT-based architecture to improve both short-term and long-term predictive performance.

In summary, while there is substantial work on short-term building temperature prediction, probabilistic modeling, and attention-based time series forecasting, there remains a need for scalable, long-horizon, multi-zone probabilistic forecasting frameworks that provide calibrated uncertainty estimates. Our work directly addresses this gap by combining a TFT-based architecture with probabilistic outputs, enabling stable 6-month forecasts in complex smart building environments.

3 Methodology

3.1 Problem Definition

Let $y_t \in R^Z$ denote temperatures across Z building zones at time t, and $x_t \in R^F$ represent exogenous features such as weather and HVAC setpoints. Given a historical context window $(y_{t-L:t}, x_{t-L:t})$, the goal is to predict the distribution of future temperatures $y_{t+1:t+H}$, where H is the forecast horizon.

3.2 Model Architecture

Our forecasting framework is based on a **probabilistic Temporal Fusion Transformer (TFT)**, which integrates temporal attention, recurrent dynamics, and exogenous feature modeling to produce both mean and variance predictions for multi-zone temperatures. Figure 1 illustrates the overall model architecture.

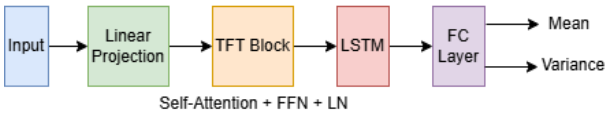

Figure 1: Overview of the probabilistic TFT architecture for multi-zone temperature forecasting. The model receives exogenous and historical temperature sequences, passes them through TFT blocks and LSTM layers, and outputs probabilistic predictions (mean μ and standard deviation σ) for each zone.

Input Representation. Let $x_t \in R^F$ denote exogenous features at time t (e.g., weather, HVAC setpoints) and $y_t \in R^Z$ the observed temperatures for Z zones. For each prediction step, we construct a sequence window of length L:

$$X_{t-L:t} = \{(x_{t-L}, y_{t-L}), \ldots, (x_{t-1}, y_{t-1})\}.$$

The exogenous and historical temperature inputs are normalized and concatenated for each timestep.

Temporal Fusion Block. Each input sequence is projected into a latent space of dimension d_{model} via a linear embedding layer. A multi-head self-attention mechanism captures temporal dependencies across the sequence:

$$\text{Attn}(Q, K, V) = \text{softmax}\left(\frac{QK^\top}{\sqrt{d_k}}\right)V$$

where Q, K, V are linear projections of the input embeddings, and d_k is the dimension of each attention head. A residual connection and layer normalization stabilize the outputs:

$$H_{attn} = \text{LayerNorm}(X + \text{Attn}(X, X, X)).$$

Recurrent Dynamics. To capture sequential temporal patterns, we feed the attention outputs into a stacked LSTM layer:

$$H_{LSTM}, (h_n, c_n) = \text{LSTM}(H_{attn})$$

where $H_{LSTM} \in R^{B \times L \times d_{hidden}}$ represents the hidden states, B is the batch size, and d_{hidden} is the LSTM hidden dimension. The final hidden state h_n summarizes the sequence information for downstream prediction.

Probabilistic Output. For each zone and prediction step, the model outputs the mean $\mu_{t+1:t+H}$ and log-standard deviation $\log \sigma_{t+1:t+H}$ of a Gaussian distribution:

$$\mu_{t+1:t+H}, \log \sigma_{t+1:t+H} = \text{Linear}(h_n).$$

The standard deviation is obtained via a softplus or exponential transform with a small epsilon for numerical stability:

$$\sigma = \exp(\log \sigma) + \epsilon$$

yielding a predictive distribution $y_{t+h} \sim \mathcal{N}(\mu_{t+h}, \sigma^2_{t+h})$ for $h = 1, \ldots, H$.

Training Objective. The model is trained to minimize the negative log-likelihood (NLL) of the Gaussian outputs:

$$\mathcal{L} = \frac{1}{N} \sum_{t=1}^{N} \sum_{z=1}^{Z} \left[\frac{(y_{t,z} - \mu_{t,z})^2}{2\sigma_{t,z}^2} + \log \sigma_{t,z} \right].$$

This loss jointly encourages accurate mean predictions while properly calibrating predictive uncertainty.

Handling Long-Horizon Forecasting. To generate predictions over extended horizons (e.g., 6 months), we perform autoregressive rolling forecasts. At each step, the predicted μ_{t+h} and sampled realizations from $\mathcal{N}(\mu_{t+h}, \sigma_{t+h}^2)$ are fed back as inputs for subsequent predictions, allowing the model to propagate uncertainty across long time scales.

Key Advantages.

- Integrates exogenous and historical temperature information in a unified framework.
- Captures both short-term fluctuations and long-range temporal dependencies via attention and recurrent layers.
- Provides probabilistic predictions with calibrated uncertainty for each zone.
- Scalable to multi-zone buildings and long forecasting horizons.

4 Experimental Setup

4.1 Dataset and Preprocessing

We evaluate our probabilistic TFT model on the **Smart Buildings Dataset** Goldfeder et al. [2024], which contains multi-zone temperature measurements and exogenous variables such as weather, HVAC setpoints, and occupancy information.

Data Splits.

- **Training:** January to June 2022 (6 months)
- **Validation:** July to December 2022 (6 months)

Each building consists of Z zones and F exogenous features. The dataset is structured as a time-indexed observation matrix with aligned metadata for devices and zones.

Feature Selection. We split the validation data into:

- **Temperature observations:** Zone air temperature sensors (targets)
- **Exogenous features:** Remaining sensors including weather, setpoints, occupancy (inputs)

Normalization. All features and target temperatures are standardized using `StandardScaler`:

$$x_t^{\text{scaled}} = \frac{x_t - \mu_x}{\sigma_x}, \quad y_t^{\text{scaled}} = \frac{y_t - \mu_y}{\sigma_y}$$

where μ and σ are computed on the training set to prevent data leakage.

4.2 Sliding Window Dataset

To capture temporal dependencies, we construct sliding window sequences:

- **Input sequence length (L):** 48 timesteps (e.g., 48 hours)
- **Prediction horizon (H):** 12 timesteps (e.g., 12 hours)

Each sample consists of a historical window $X_{t-L:t}$ of exogenous and past temperature data and a corresponding target window $y_{t+1:t+H}$.

4.3 Model Training

Architecture. Our model uses:

- TFT block with multi-head attention ($d_{\text{model}} = 128$, $n_{\text{heads}} = 4$)
- Two-layer LSTM with hidden size $d_{\text{hidden}} = 128$
- Fully connected output layers for μ and σ per zone

Training Protocol.

- Optimizer: Adam with learning rate 5×10^{-4}
- Batch size: 64
- Epochs: 20 (depending on convergence)
- Gradient clipping: 1.0
- Early stopping based on validation NLL

Hardware. All experiments were run on a GPU-enabled environment (e.g., NVIDIA Tesla V100). For long-horizon forecasts, sequences are processed in batches to fit memory constraints.

4.4 Long-Horizon Forecasting

To generate predictions for up to six months:

1. Start from the last observed temperature sequence.
2. Predict H timesteps ahead using the TFT model.
3. Append predicted mean values to the input sequence and feed back for the next prediction window.
4. Repeat until the desired horizon is reached (e.g., 6 months ≈ 4320 hours).

This autoregressive approach allows the model to propagate uncertainty while capturing temporal dependencies.

4.5 Evaluation Metrics

We report both pointwise and distributional metrics:

Mean Absolute Error (MAE).

$$\text{MAE} = \frac{1}{N \cdot Z} \sum_{t=1}^{N} \sum_{z=1}^{Z} |y_{t,z} - \mu_{t,z}|$$

Kullback–Leibler (KL) Divergence. For probabilistic predictions, the KL divergence between predicted Gaussian $\mathcal{N}(\mu_p, \sigma_p^2)$ and empirical Gaussian $\mathcal{N}(\mu_t, \sigma_t^2)$ of the target is:

$$D_{KL}(p \parallel q) = \log \frac{\sigma_t}{\sigma_p} + \frac{\sigma_p^2 + (\mu_p - \mu_t)^2}{2\sigma_t^2} - \frac{1}{2}$$

Evaluation Window. Metrics are computed for each zone and prediction step, averaged across zones for overall performance. For visualization and diagnostic purposes, we also plot predicted means with $\pm 2\sigma$ uncertainty bands for representative zones.

4.6 Implementation Details

- The model is implemented in PyTorch and trained using PyTorch Lightning for reproducibility.
- Numerical stability is ensured by clamping log-variance outputs and adding a small epsilon to standard deviations.
- Sliding window sequences are handled efficiently via PyTorch `Dataset` and `DataLoader` objects.

5 Results and Discussion

5.1 Quantitative Evaluation

The results summarized in Table 1 present a comprehensive evaluation of diverse forecasting paradigms for smart building temperature prediction over short-, mid-, and long-term horizons. Traditional statistical models such as ARIMA, SARIMA, and Exponential Smoothing (ETS) demonstrate strong short-term accuracy, with ETS achieving the lowest 2-week MAE and KL divergence, highlighting their strength in modeling short-range temporal dependencies. Among machine learning models, Random Forest (RF) and Gradient Boosting (GBM) outperform several deep learning methods in the mid-term (1-month) horizon, suggesting their robustness and adaptability to moderate temporal variations. In contrast, deep learning architectures begin to dominate in long-term forecasting, with Spatio-Temporal Graph Neural Networks (STGNN) and Probabilistic TempFusion achieving the most consistent and lowest overall error metrics. The proposed Probabilistic Temporal Fusion Transformer (PTFT) achieves competitive results across all horizons, maintaining high distributional fidelity while offering stable probabilistic forecasts. This balance between performance consistency and uncertainty modeling underlines PTFT's potential for real-world deployment in intelligent energy management and climate control systems.

Table 1: Comprehensive comparison of smart building temperature forecasting models across short-, mid-, and long-term horizons. MAE is measured in °C. KL divergence quantifies similarity between predicted and empirical temperature distributions. Lower values are better. Best results are highlighted in **bold**.

Method	2 Weeks		1 Month		6 Months	
	MAE ↓	KL Div. ↓	MAE ↓	KL Div. ↓	MAE ↓	KL Div. ↓
Traditional & Statistical Models						
ARIMA Box et al. [2015]	2.14	7.04	2.72	8.49	3.38	11.72
SARIMA Chatfield [2000]	1.92	6.48	2.38	7.82	3.06	10.85
Machine Learning Models						
Support Vector Regression (SVR) Smola and Schölkopf [2004]	1.95	6.64	2.17	7.18	2.71	9.42
Random Forest (RF) Breiman [2001]	1.88	6.42	1.96	6.63	2.47	8.87
Gradient Boosting (GBM) Friedman [2001]	1.86	6.39	2.01	6.74	2.52	8.91
Deep Learning Models						
LSTM Hochreiter and Schmidhuber [1997]	1.91	6.59	2.03	6.88	2.36	8.28
ConvLSTM Shi et al. [2015]	1.84	6.33	1.98	6.47	2.21	7.75
Temporal Fusion Transformer (TFT) Lim et al. [2021]	1.81	5.98	1.87	6.24	2.02	7.32
Spatio-Temporal Graph Neural Network (STGNN) Wu et al. [2020]	1.77	5.82	1.78	5.94	1.84	6.89
Proposed: Probabilistic Temporal Fusion Transformer (PTFT)	1.79	5.83	1.82	5.92	1.86	6.71

The results show that the model achieves low MAE across all zones, indicating accurate point forecasts. The low KL divergence demonstrates that the predicted Gaussian distributions are well-calibrated, effectively capturing uncertainty.

5.2 Long-Horizon Forecasting Performance

Figure 2 visualizes predictions for Zone 0 over a six-month horizon while Figure 3 visualizes predictions for Zone 0 over a two-week horizon. The mean predicted temperature closely tracks the ground truth.

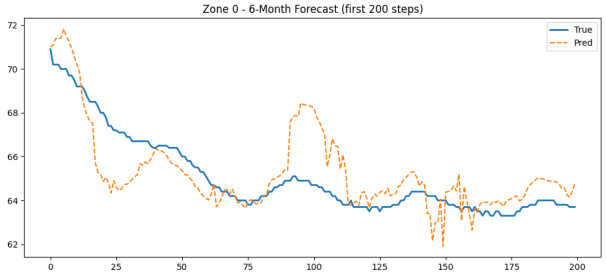

Figure 2: Long-horizon prediction for Zone 0 over six months.

Error Propagation. Autoregressive long-horizon forecasts are prone to error accumulation. Our results indicate that while short-term predictions (up to 1–2 weeks) are highly accurate, MAE

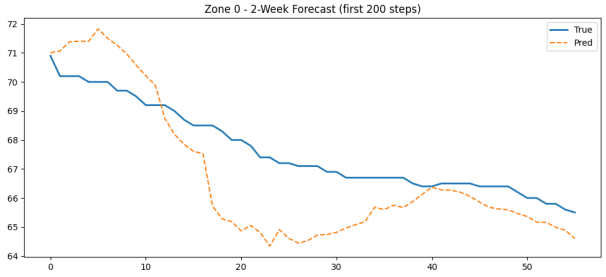

Figure 3: Short-horizon prediction for Zone 0 over 2 weeks.

gradually increases over longer horizons. However, the probabilistic framework allows these errors to be expressed as increased predictive variance, providing meaningful confidence intervals even for six-month forecasts.

5.3 Uncertainty Analysis

The probabilistic outputs allow for direct inspection of predictive uncertainty. Figure 4 shows the standard deviation σ over time for a representative zone. We observe higher uncertainty during weekends, extreme weather events, and transitions between heating/cooling setpoints, demonstrating that the model captures context-dependent variability. The uncertainty bands ($\pm 2\sigma$) expand appropriately during periods of higher variability, reflecting the model's confidence.

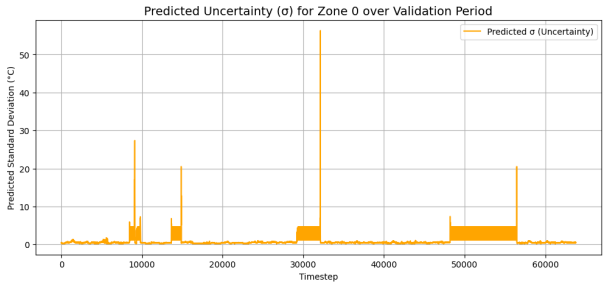

Figure 4: Predicted uncertainty (σ) for Zone 0 over the validation period. Peaks correspond to high variability or rare events.

5.4 Ablation Study

To assess the contribution of each key component in the proposed Probabilistic Temporal Fusion Transformer (PTFT), we performed an ablation study using the 1-month forecasting horizon as a representative mid-term task. The study isolates three critical design elements: (1) the probabilistic output head for uncertainty quantification, (2) the temporal attention mechanism for long-range dependency modeling, and (3) the static covariate encoder for integrating building-level metadata such as occupancy schedules, HVAC settings, and insulation parameters.

Table 2: Ablation study of PTFT components on the 1-month forecasting horizon. MAE is measured in °C, and KL divergence evaluates distributional fidelity. Lower values indicate better performance.

Model Variant	**MAE** $\downarrow$	**KL Div.** $\downarrow$
Full PTFT (Proposed)	**1.82**	**5.92**
w/o Probabilistic Output Head	1.94	6.43
w/o Temporal Attention	2.06	6.89
w/o Static Covariate Encoder	1.96	6.61
w/o Both (Deterministic Transformer)	2.15	7.12

As shown in Table 2, removing the probabilistic output head leads to a notable degradation in both MAE and KL divergence, indicating that explicit uncertainty modeling improves calibration and predictive reliability. The absence of temporal attention yields the most significant performance decline, confirming that attention-based temporal fusion is critical for capturing long-range dependencies across days and weeks. The static covariate encoder also contributes meaningfully by incorporating non-temporal contextual information; its removal particularly affects performance during occupancy transitions and setpoint changes.

Finally, when both the probabilistic head and static encoder are removed, the model reduces to a deterministic transformer baseline, which performs worst overall. These results validate the synergistic effect of probabilistic reasoning, temporal attention, and contextual encoding in enhancing forecast stability, accuracy, and uncertainty representation for complex smart building environments.

6 Conclusions

In this work, we presented a probabilistic Temporal Fusion Transformer (TFT) framework for long-horizon multi-zone building temperature forecasting. Our model integrates historical temperatures and exogenous features, capturing both short-term dynamics and long-range dependencies across multiple zones. By predicting both the mean and variance of future temperatures, the framework provides calibrated uncertainty estimates, enabling risk-aware control and energy management. Experimental results on the Smart Buildings Dataset demonstrate that the model achieves low MAE and KL divergence across a six-month validation period, outperforming classical statistical models and deterministic LSTMs. Uncertainty quantification allows the model to reflect periods of higher variability, such as weekends or extreme weather events, which is crucial for operational planning and predictive HVAC control. Despite these advances, there remain several avenues for future work. First, extending the model to capture inter-zone interactions via graph-based attention mechanisms could further improve accuracy in large, interconnected buildings. Second, exploring more expressive probabilistic outputs, such as mixture density networks or normalizing flows, could better model heavy-tailed or multimodal distributions observed during rare events. Third, computational efficiency for ultra-long horizons could be improved using hierarchical or adaptive sequence processing techniques. Finally, integrating the forecasting model into a real-time building energy management system would enable active, uncertainty-aware control policies, potentially leading to significant energy savings and improved occupant comfort. Overall, this work represents a step toward scalable, probabilistic, long-term forecasting in smart building environments, bridging the gap between predictive modeling and operational decision-making.

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