

Time series modeling of air pollution and its association with season and climate variables in istanbul, turkey

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1 Time series modeling of air pollution and its association with
2 season and climate variables in istanbul, turkey

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10

11 **Abstract**

12 Air pollution depends on seasons, wind speed, temperature, wind direction and air
13 pressure. The effect of different seasons on air pollution is not fully addressed in the
14 reported works. The current study investigated the impact of season on air pollutants
15 including SO₂, PM₁₀, NO, NO_x, and O₃ using Nonlinear Autoregressive network with
16 exogenous inputs (NARX) method. In the applied methodology, a feature selection
17 was used with each pollutant to find the most important season(s). Afterward, six
18 models are designed based on the feature selection to show the impact of seasons in
19 finding the concentration of pollutants. A case study is conducted on Esenyurt which is
20 one of the most populated and industrialized places in Istanbul to validate the proposed
21 framework. The performance of using all of the designed models with different
22 pollutants showed that using season effect led to improving the performance of
23 predictor and generating high R² and low error functions.

24 **Keywords:** Air quality forecast, feature selection, artificial neural network, NARX,
25 season effect.

26 1. **Introduction**

27 Air pollution increases with the increasing of industrialization and urbanization.

28 Public health and economic development in metropolitan cities are affected by air
29 pollution. Air pollutants' levels and types vary from place to another based on the
30 sources of air pollutants such as cars, power plants, oil refineries, industrial facilities,
31 and factories [1-3]. Air quality is monitored using the most common air pollutants
32 (indicators) including SO₂, NO₂, CO₂, O₃, NO, NO_x, PM_{2.5}, and PM₁₀ [4]. These
33 indicators can be found in different levels in the ambient air, unfortunately, exceeding
34 the concentration levels of these pollutants will threaten the human health and may
35 cause many serious problems namely long term and short-term problems. One of the
36 most hazardous events produced by air pollutants is the great smog of 1952 in London,
37 which continued for five days and killed 4000. Monitoring and detecting of the
38 concentration of air pollutants can help decision markers to take the right decisions for
39 the current and future plans. An enormous number of researches have been conducted
40 to forecast the pollutants' concentrations and to understand the most suitable way to
41 evaluate the air quality.

42 Cogliani [5] studied the relationship between metrological variables and daily
43 pollution index in three Italian cities using linear multiple partial correlation analysis.
44 The results of forecasting the concentration of pollutants showed high evaluation error

45 and the methods can be used in the surrounded areas of the observation stations while
46 forecasting the pollutants in places that far away from the station is inapplicable.

47 Zhu et al., [6] investigated the relationship between low respiratory diseases and
48 monthly average concentration of SO₂, NO₂ and PM₁₀ by considering the effect of
49 seasons especially winter season. Besides, the study tried to estimate the dataset
50 covered period from January 2001 to December 2005 and was collected from Xigu
51 District's hospitals. The results found a relationship between short-term pollution and
52 low respiratory diseases and found strong relation with winter season on low respiratory
53 diseases. Feng et al.[7] proposed a novel daily PM_{2.5} forecasting to improve the
54 performance of artificial neural network by using air mass trajectory analysis and
55 wavelet transformation. The dataset is collected from 13 stations from different
56 locations in China including Beijing, Tianjin, and Hebei provinces. The results showed
57 that the new hybrid method can reduce the root mean square error up to 40%.
58 Furthermore, the results indicated that the proposed model is efficient to be applied in
59 different countries.

60 Fortelli et al., (2016) investigated the relationship between local metrological
61 variables and PM₁₀ in Naples, Italy. Afterward, metrological variables are used to

62 forecast PM_{10} for couple of days. The results found a relationship between air pollution
63 crises and geopotential heights. The prediction model showed a high correlation
64 between PM_{10} observations and the predicted values with 0.8 as a correlation coefficient.
65 Alimissis et al. [9] evaluated two interpolation prediction models including Artificial
66 Neural Networks and Multiple Linear Regression, to predict the quality of air in Athens,
67 Greece. The quality of air is majored using five pollutants including Nitrogen dioxide,
68 Nitrogen monoxide, Ozone, Carbon monoxide and Sulphur dioxide. The results showed
69 that artificial neural networks are found in most cases to be significantly superior,
70 especially where the air quality network density is limited.

71 Yu et al. [10] proposed a fast forecasting method to estimate $PM_{2.5}$ concentrations
72 in six cities including Baoding, Beijing, Dezhou, Shijiazhuang, Tianjin, and Tangshan,
73 which located in the north of China. The forecasting method is based on source–
74 receptor relationship modeling with backward Lagrangian stochastic particle dispersion
75 model and emission inventory inversion. The forecasting method is built using a dataset
76 collected in 2015, where another dataset collected in 2016 is used for forecasting
77 purposes. The results showed that applying the new techniques can achieve better
78 results and high correlation coefficients compared with non-optimized model. Wang et

79 al. [11] developed forecasting model to predict an interval PM_{2.5} concentration using
80 meteorological factors based on multilayer perceptron. To select the most important
81 input variables from the list of variables an interval grey incidence analysis is adopted.
82 In addition, the dataset is collected from three different locations in Beijing, China. The
83 results indicated that the developed model is accurate and stable than other models in
84 the literatures. Liu et al. [12] developed three-stage hybrid algorithm based on neural
85 network to forecast PM_{2.5}. The dataset is collected from four cities in China, including
86 Beijing, Tianjin, Shijiazhuang, and Tangshan. The results indicated that the accuracy of
87 the proposed model is efficient compared than conventional methods in the field.

88 Lu [13] investigated the relationship between PM_{2.5} and PM₁₀ in different locations
89 within Hong Kong province. Based on a relationship between two pollutants, a
90 predictive model is built to estimate the concentration of PM_{2.5} using PM₁₀ by using
91 three prediction strategies including local, remote and mixed strategies. The results
92 showed that the three used strategies are able to estimate the missing or unmonitored
93 values using the surrounded stations. Zhu et al. [14] proposed two-step-hybrid
94 prediction model to estimate concentrations of NO₂ and SO₂ pollutants in four cities in
95 Central China region. The model is divided into three steps starting with finding high-

96 frequency and low-frequency sequences followed by applying Support Vector
97 Regression based on combining the Cuckoo Search algorithm and Grey Wolf Optimizer
98 algorithm and finally, forecasting data of low frequency and high frequency. The results
99 indicated that different hybrid models should be used to efficiently predict high and low
100 frequencies.

101 Catalano et al.[15] studied the relationship between the hourly mean concentration
102 of NO₂ and the factors that reflecting the NO₂ level (i.e. traffic and weather conditions).
103 Both neural network and Autoregressive Integrated Moving Average with Explanatory
104 (ARIMAX) forecasting methods were used to predict the pollution peaks along with
105 using a combination of these models to forecast the air quality. The results revealed that
106 ARIMAX outperformed neural network in pollution peak forecasting, while neural
107 network could better represent the realistic pollution's concentration association with
108 wind attribute. Integrating both forecasting models could efficiently predict extreme
109 pollution concentrations than using both models separately.

110 Durao et al. [16] forecasted the concentration level of O₃ using a combination of
111 metrological and air quality and industrial emissions data for Sines Portuguese region,
112 Portugal. Two forecasting models including Multi-Layer Perceptron (MLP) and

113 Classification and Regression Trees (CART) were used to predict O₃ concentration. The
114 results revealed that MLP successfully predicted O₃ concentration within 24 hours
115 ahead.

116 Corani et al. [17] designed multi-label classifier to predict multiple air pollution
117 variables. Bayesian networks were used as a learning technique to predict the level of
118 PM_{2.5} and ozone in different three studies, and to compare the results with other
119 classifiers. It is found that using multi-label classifier performed better than other
120 independent classifiers.

121 Shi et al. [18] investigated the most metrological variables that have direct or
122 indirect responsibility in serving PM_{2.5} in Central East China. The results showed
123 increasing in PM_{2.5} concentration comes as a normal changing in wind direction from
124 south to north, besides increasing in important meteorological factors (i.e., large-scale
125 subsidence, and radiative cooling). Mo et al. [19] investigated the growth of surface
126 ozone concentration and its effect on health. The study tried to develop a new model
127 based on combining different machine learning techniques together as one model. The
128 dataset is collected from four stations in China, then the dataset is divided into training
129 dataset (i.e., 1 May 2014 to 31 May 2017), and testing dataset (i.e., 1 June 2017 to 30

130 May 2018). The results showed that the proposed model is accurate and stable, besides
131 the model can be used in different locations. Researchers have investigated the
132 capability of predicting the air quality using different prediction models including
133 Artificial intelligent [20-23], Autoregression models [24], and other hybrid models as
134 discussed in [25-27].

135 However, pollutants can make acid rain that has a harmful effect on plants,
136 buildings, monuments, groundwater, soil composition and living organisms inside seas,
137 ponds and rivers. Thus, this study is important, hence, it gives an opportunity for
138 decision-makers to take into account the level of air pollution when developing future
139 plans, especially Turkey is working to increase exports, attract investments and expand
140 construction of factories. Besides, few researchers have focused on finding a
141 relationship between increasing or decreasing pollutants including SO_2 , NO, NO_2 ,
142 NOX, O_3 and PM_{10} in air and seasons. Besides, researchers have tried to test different
143 combinations between input variables without considering any scientific or
144 mathematical reasons. Therefore, this article comes as important research for both
145 international and national researchers. Our contributions in this research are explained
146 as follow:

- 147 • lack of studies considers the impact of season in understanding the trend of
148 pollutants in air.
- 149 • lack of studies uses a feature selection with seasons and pollutants to determine
150 the most effective season(s) on each pollutant.
- 151 • The study presents a new methodology that can be followed to improve
152 pollutants forecasting including SO₂, NO, NO₂, NOX, O₃ and PM₁₀. Besides, it
153 explains the main behavior between each independent variable and each
154 pollutant to understand the trend of each independent variables on each
155 pollutant.
- 156 • The study presents the most effective season(s) on the most important pollutants
157 in Turkey. This can help different researchers to follow the same steps to explain
158 the movement of pollutants in different countries.
- 159 • The study proves the capability of Nonlinear Autoregressive network with
160 exogenous inputs (NARX) model in forecasting different pollutants in Turkey,
161 which gives a hint to many researchers in the field to consider the model without
162 considering other models. This can save researchers' time and effort.
- 163 In order to improve the capability of NARX model in forecasting pollutants, it is

164 therefore beneficial to develop a new methodology based on previous studies and
165 feature selection of the most effective season(s) on each pollutant. Afterward, new
166 models will be designed to cover different scenarios. Hence, dataset from one of the
167 most populated sites in Istanbul (Esenyurt) is considered between 2015 and 2019, to
168 validate the used methodology. Furthermore, to compare between different models a
169 determination coefficient with different error functions are used to find the best and
170 most suitable model on each pollutant.

171 **2. Research Methodology**

172 To build a forecasting model for gases in air, a feature selection method between
173 seasons' variables and each pollutant is used as shown in the following subsections.

174 *2.1 Data collection and analysis*

175 The case study was conducted in Esenyurt, one of the most polluted sites in
176 Istanbul, Turkey. The dataset covers 5 years and the total collected hours for all the
177 collected data are 37645. To build a forecaster model, the dataset is divided into two
178 datasets including training and testing. The training dataset is used to train the
179 forecast model about the historical information of all the gases in ambient air, where
180 the testing dataset is used to check the capability of the trained forecaster to forecast

181 the future data. The dataset is divided based on the year of the collected information.
182 In which, from 2015 to 2018 is used for training and 2019 is used for testing. To
183 implement the effect of seasons in the collected dataset, four dummy variables for
184 each season are considered. The dummy variable assigns one for starting to ending
185 date and zero otherwise. The statistical description of the training and testing datasets
186 are shown in Tables 1 and 2, respectively. In which, Time, Time, Day, Month, Year,
187 Temperature ($^{\circ}\text{C}$), Wind direction(Degree), Wind speed (ms^{-1}), Relative humidity(%),
188 Air pressure(mbar) and seasons (based on the results of feature selection) are used as
189 input variables and one of the pollutants including PM10 (μgm^{-3}), SO2 (μgm^{-3}), NO
190 (μgm^{-3}), NO2 (μgm^{-3}), NOX ($\mu\text{g m}^{-3}$), O3 ($\mu\text{g m}^{-3}$) as output variable.

191 *2.2 Design seasons' models based on feature selection*

192 After collecting the data from the source, data processing should be conducted.
193 Since, the collected data has no missing value, no outlier values, therefore, sample
194 modelling and design should be the next step to validate the relationship between
195 independent and dependent variables, besides, to find the capability of forecasting air
196 pollution. The study uses six type of air pollutants including PM10, SO2, NO, NO2,
197 NOX and O3, besides Turkey has four seasons, so the total number of models that can

198 be generated is equal to 144 models (24 “seasons’ combinations” X 6 “models”).
199 Trying all the combinations is time consuming and a huge number of results will be
200 generated.

201 To minimize the total number of models, a subset attributed evaluator with greedy
202 stepwise search method is used as a feature selection method. The target of using a
203 feature selection is to find the most important seasons(s) that connected with each
204 studied pollutant. The process starts by selecting one of the pollutant gases as a target
205 and all the seasons as input where the rest of metrological variables are used without
206 using feature selection based on the previous studies. The most important season(s) for
207 each pollutant is /are considered. The results of all the models are used to create models.
208 The created models are used to design forecasting models for all the pollutants as shown
209 in Figure 1.

210 In our dataset, a long time hourly (i.e., 30840 hourly readings) data is used to find
211 the most related seasons that connected with each pollutant, then there will be 6806
212 time series samples for forecasting purposes. The most important seasons and the
213 designed models will be discussed in the results section.

214

215 *2.3 Air pollution gases forecasting based on narx*

216 After building models using a feature selection and metrological variables. The
217 NARX forecasting model will be used to forecast different pollutants. The first step in
218 building a forecasting model is to train the NARX model using a training dataset
219 between 2015 and 2018. The NARX will be ran many times until the best model is
220 achieved. The best model that has highest determination coefficient and minimum error
221 are considered for each pollutant. The testing dataset that is not used in training phase
222 between Jan 2019 to Dec 2019 is used to forecast the performance of the trained NARX.
223 The previous two steps are repeated to find the most appropriate weights for NARX
224 models. The best model for each pollutant is used to calculate the performance metrics.
225 For each pollutant, all the generated models are considered and the best model that
226 achieved the best performance metrics are denoted as the best model based on testing
227 dataset (not training dataset). The generated results from NARX and feature selection
228 method are compared together to draw conclusion about the pollutant type and
229 season(s).

230 Figure 2 shows the NARX network with one output (pollutant) denoted as y , u
231 inputs and b as bias, the process of NARX starts by creating serial parallel architecture

232 (opened loop network), then parallel architecture (closed loop network). The target of
233 creating opened and closed network is to improve the forecasting process and to
234 increase the efficiency of the network by using the previous direct data. To forecast the
235 trained NARX model, the first two inputs with training data are used by forecaster to
236 adjust the predicted values.

237

238 To sum up all the used methodology in this study a flow chart in Figure 3 is
239 considered.

240 *2.4 Performance analysis*

241 After building pollutant time series model for each pollutant using a training dataset,
242 a testing dataset is used to determine the most effective and suitable model for each
243 pollutant. The results of training and testing dataset using different generated models
244 are evaluated using four metrics including determination coefficient (R2), mean square
245 error (MSE), mean absolute error (MAE) and root mean square error (RMSE) .The
246 calculations of all the performance metrics are presented as follows:

$$247 \quad R^2 = 1 - \frac{\sum_{i=1}^N (y_i - \hat{y}_i)^2}{\sum_{i=1}^N (y_i - \bar{y})^2} \quad (1)$$

$$248 \quad RMSE = \sqrt{\frac{1}{N} \sum_{i=0}^N (y_i - \hat{y}_i)^2} \quad (2)$$

249
$$MSE = \frac{1}{N} \sum_{i=0}^N (y_i - \hat{y}_i)^2 \quad (3)$$

250
$$MAE = \frac{1}{N} \sum_{i=0}^N |y_i - \hat{y}_i| \quad (4)$$

251 The higher R^2 and the low error function are considered as a best model, robust and
252 accurate, besides the seasons of the best results are pollutants considered the most
253 effected results that can explain the concentrations of the pollutant.

254 3. Results, Analysis and Discussion

255 3.1. Study area

256 This study was conducted in Esenyurt, a district of Istanbul Province that belongs
257 to a metropolitan municipality of the city. Esenyurt is situated on the European part of
258 the city and km far from Marmara Sea. it's surrounded by Avgelar (Avcılar) district
259 and Lake Kochokmaje (Küçükçekmece four) on the eastern part; Buyukchakmaje
260 (Büyükçekmece) on the western region; Bashakshaheer (Başakşehir), Arna'outkoy
261 (Arnavutköy) and Trans-European Motorway (TEM) on the northern region; and
262 Bailekdazou (Beylikdüzü) and E-5 motorway on the southern portion. Its municipality
263 exists since 1989 and its total area is 43.0 km². The constructions and population are
264 growing rapidly during the last decade. The population estimate is 954579 in 2019 with
265 population density 22.20/km² [28].

266 *3.2.Relationship between input variables and air pollutants*

267 To show the impact of each independent variable (input) on the concentration of air
268 pollutants including PM₁₀, SO₂, NO, NO_x, NO₂ and O₃, correlation coefficients are
269 shown in Table 3. The most effective date variable on the pollutants is year variable,
270 which shows a decrease in a concentration of all pollutants per year (except SO₂).
271 Decreasing the concentration of air pollutants (except SO₂) with time may be attributed
272 to the high percentage of modern cars in Istanbul which emit less pollutants comparing
273 with the old ones. In addition, such decreasing may be attributed to the rules issued by
274 Turkish government to control the emitted pollutants from cars and factories. The
275 growing industry in Turkey, in particular Istanbul, may interpret the increasing
276 concentration of SO₂ with time. In general, sulfur dioxide releases from fossil fuel
277 burning power stations, industrial processes such as extracting metal from ore and the
278 burning of fuels with a high sulfur content by locomotives, large ships and non-road
279 equipment [29].

280 In Esenyut, the temperature ranged between -5 °C in winter and 38 °C in summer
281 during the study time period. Temperature has a negative correlation with all pollutants
282 except ozone which showed a positive correlation. These results are almost consistent

283 with correlation between air pollutants and winter and summer. In this study, the
284 negative correlation could be attributed to the decrease in usage of the domestic heating
285 in summer. In case of ozone, it's mainly formed by a photochemical reaction
286 consequently the more intense the solar radiation (temperature), the more O₃
287 concentrations [30]. Wind speed and direction vary widely in Esenyurt. The average
288 wind speed is 2.225 m/s during the study while wind direction at the most is NNE.
289 Wind direction has a positive low correlation with PM₁₀, SO₂, NO, NO₂ and NO_x,
290 where O₃ has negative intermediate relationship with wind direction. Air pollutants in
291 Esenyurt release mainly from local sources such as local industries, traffic and domestic
292 heating. Wind transport air pollutants from Esenyurt to the surrounding places or the
293 inverse. Positive correlation indicates that wind may transport air pollutants towards
294 the monitoring sites. Ozone is unstable molecule and it may be affected by the air
295 movement. In general, it has been found that ozone concentration is higher in the places
296 surrounding the city than inside the city center [31].

297 In general, as the humidity increases, the concentration of air pollutants decreases
298 because of the washing effect [32]. The interference between the relative humidity and
299 other parameters such as temperature explained the variety of the correlation between

300 relative humidity and the concentration of air pollutants indicating that it's difficult to
301 analyze meteorological variables in isolation [33]. Air pressure showed a positive
302 correlation with all gases except with O₃. The positive results agree with the reported
303 works [20]. The negative effect of pressure on ozone may attributed to the depletion of
304 ozone under pressure.

305 *3.3.Designing forecasting models based on season's variables*

306 Before building a forecasting model and to avoid a lot of combinations between
307 seasons, a feature selection between the season variables and each pollutant gas is
308 considered. Table 4 represents the best effected season on each gas. Based on Table 4
309 and after combining the most effective seasons, 6 models could be generated as
310 represented in Table 5. Models 1 and 6 represent no season effect and all the season
311 effect, respectively. Model 3 represents spring and Autumn, respectively, where Models
312 4 and 5 represent summer-winter and Autumn-spring seasons respectively. Therefore,
313 instead of testing 144 models only 6 models are considered in this research. Each gas
314 from the pollution list will use all the models and the best model for each gas are
315 recorded separately as shown in the next section.

316 *3.4.Air pollution gases forecasting results*

317 Before building a forecasting model and to avoid a lot of combinations between
318 seasons, a feature selection between the season variables and each pollutant gas is
319 considered. Table 4 represents the best effected season on each gas. Based on Table 4
320 and after combining the most effective seasons, 6 models could be generated as
321 represented in Table 5. Models 1 and 6 represent no season effect and all the season
322 effect, respectively. Model 3 represents spring and Autumn, respectively, where Models
323 4 and 5 represent summer-winter and Autumn-spring seasons respectively. Therefore,
324 instead of testing 144 models only 6 models are considered in this research. Each gas
325 from the pollution list will use all the models and the best model for each gas are
326 recorded separately as shown in the next section.

327 *3.5.Air Pollution gases forecasting results*

328 The correlation results in Table 3 showed that autumn and spring seasons have a
329 weak correlation with NO, which means that these two seasons may have a strong
330 nonlinear relationship. The results of training and testing NO forecasting are shown in
331 Table 6. The results showed that the best model for training is Model 5 with R^2 , MSE,
332 MAE and RMSE equal to 0.95, 508, 10. 23, respectively. While Model 6 showed that
333 the best results for testing are achieved with R^2 , MSE, MAE and RMSE equal to 0.901,

334 431, 12, 21, respectively. The results indicate that Autumn and Spring seasons are
335 efficient for training the forecasting model, where for testing, Model 6 showed better
336 performance.

337 To show the fluctuation of errors in the designed models Figure 4 showed that
338 forecasting errors of NO gas in 2019. All models showed higher errors on February and
339 March, where the results of months showed lower errors. The results indicated that
340 using all the seasons variables with metrological variables and time to forecast NO gas
341 is efficient. This indicate that NO gas has a relationship with the seasons, and it change
342 every season.

343 The results of forecasting NO₂ gas are shown in Figure 5 and Table 7. NO
344 forecasting results showed that Model 5 and Model 3 are the best models for training
345 and testing respectively. The best R², MSE, MAE and RMSE are 0.959, 24, 3 and 5,
346 respectively for training, where the best R², MSE, MAE and RMSE for testing are
347 0.973,37, 4 and 6, respectively. The forecasting error of NO₂ for 2019 is shown in
348 Figure 7, the results of errors showed that February and March have the highest errors
349 using all the models, which indicated that using the metrological variables with Autumn
350 season could achieve the best results for training and testing datasets. The results

351 revealed that using the season effect can improve the NO₂ forecasting.

352

353 For NO_x training results, Model 5 showed the best performance with R², MSE,

354 MAE and RMSE are 0.951, 1332, 17 and 37, respectively, where for testing results,

355 Model 1 showed the best performance in R², MSE, MAE and RMSE with values

356 equal to 0.951, 1142, 16 and 34, respectively as shown in Table 8. Figure 6 showed the

357 forecasting errors of NO_x gas using Models 1 to 6. The forecasting results showed that

358 February and March have the highest errors. The results indicated that no season effect

359 is the best model to describe the behavior of NO_x.

360

361 The forecasting of O₃ is shown in Table 9 and Figure 7, the results showed that

362 Model 5 is the best model for training and testing datasets. The results came in line with

363 a correlation analysis in Table 3. The analysis shows that spring and Autumn are the

364 most effective variables on O₃ gas. Model 5 shows the lowest errors compared with

365 other models as presented in Figure 9. The results revealed that using a season effect

366 has a great benefit in training all the models, as well as testing dataset.

367 PM₁₀ forecasting results presented in Table 10 and Figure 8, Models 4 and 2 showed

368 best performance for training and testing, respectively. The PM₁₀ results showed that

369 spring season has the best results compared with other models. The results indicate that
370 using metrological variables with spring could retrieve the best performance metrics.
371 SO₂ forecasting has very bad results compared with NO, NO₂, NO_x, O₃ and PM₁₀, if
372 Models 2 to 5 are used as shown in Table 11 and Figure 9. Training and testing datasets
373 showed that Model 6 is the best model in improving the performance metrics. The
374 testing performance metrics are 0.888, 16, 3, 4 for R², MSE, MAE and RMSE,
375 respectively. The results indicate that using all the seasons could improve the
376 performance of SO₂ forecasting.

377

378 *3.6.Discussion*

379 Autumn, spring, summer and winter seasons have strong connections in increasing
380 and decreasing the concentrations of PM₁₀, SO₂, NO, NO_x, NO₂ and O₃ in air as shown
381 in Table 12. Both training and testing datasets have different behavior in forecasting.
382 50% of overall cases showed that Autumn and spring seasons are the dominant model
383 in improving the performance metrics, while, without season effect model showed
384 improvement for 20% of overall cases. In addition, summer-winter model, spring and
385 autumn models showed 30% improvement in both datasets. Combining the results of
386 training and testing datasets and eliminating the best results from training dataset. The

387 best performance of PM₁₀ is shown with metrological variable and spring season. SO₂
388 and NO behaved very good with metrological variables with all seasons. NO₂ and O₃
389 showed a good concentration estimation with spring season and Autumn-spring seasons,
390 respectively, where metrological variables are used as input with the seasons. NO_x has
391 no improvement with any season and only using metrological variables are affected in
392 NO_x forecasting. The results of PM₁₀ and NO₂ come in line with the feature selection
393 method, where SO₂, NO, NO_x and O₃ are not in line with feature selection. This
394 indicated that feature selection is appropriate for PM₁₀ and NO₂ only.

395 **4. Conclusion**

396 This work proposes a methodology of using feature selection to find the most
397 effective season(s) on each air pollutant including PM₁₀, SO₂, NO, NO₂, NO_x and O₃.
398 Based on the results of feature selection, 6 models are proposed, NARX method is used
399 to build a forecasting model using hourly training dataset between 2015 and 2018,
400 where hourly testing dataset is used for validating the developed models. The dataset is
401 adopted from Esenyurt, Istanbul. The main finding of this study can be summarized as
402 follow:

403 • This paper is one of the few studies that considered the effect of season through
404 feature selection method.

405 • It found that Autumn and spring season are the most effective seasons on the
406 concentration of NO₂ and O₃ gases, where spring season and autumn season are
407 effective on PM₁₀ and NO_x, respectively. SO₂ and NO gases, on the other hand,
408 have impact with all seasons.

409 • NARX model is the most effective and accurate model to build prediction
410 models for different gases' concentration.

411 • All the prediction models that used to construct different pollutants showed very
412 good results except for SO₂, the results were bad compared with other models.

413 This paper considered only one of the most polluted sites in Istanbul, Esenyurt and
414 further sites needed to be conducted to validate different sites and different gases.

415 As a next step in this study, different locations with extra metrological variables
416 will be used to build more accurate and robust models for different gases in air.

417 **Declarations**

418 **Availability of data and materials**

419 All the used data is available publicly in State Institute of Statistics, Republic of

420 Turkey ...

421 **Competing interests**

422 The authors declare they have no competing interests.

423 **Funding**

424 Not applicable.

425 **Authors' contributions**

426 H. Al-Najjar and N AL-Rousan designed the research model and analysis. The first

427 version is written by H. Al-Najjar and N AL-Rousan. I. Elhaty modified the

428 article, checked and modified the scientific information in the article. All the authors

429 read and approved the final manuscript.

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529 3915-28.
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533 **Table 1:** Statistical description of training data

Variable	Mean	Err	Stan Dev.	Variance	Min	Max
Time	0.482	.002	0.286	0.082	.000	.958
Day	15.734	.050	8.827	78	1.00	31
Month	6.476	.020	3.436	12	1	12
Year	2016	0	1.099	1	2015	2018
Temperature	16.244	.045	7.886	62	-5	38
Wind direction	195.34	.551	96.682	9347	0	360
Wind speed (ms ⁻¹)	2.225	.006	1.038	1	0	7
Relative humidity(%)	73.645	.093	16.336	267	0	100
Air pressure (mbar)	1011.94	0.06	10.64	113	0	1036
Summer	0.257	0.002	0.437	0	0	1
Winter	0.243	0.002	0.429	0	0	1
Spring	0.259	0.002	0.438	0	0	1
Autumn	0.241	0.002	0.428	0	0	1
PM10 (µgm ⁻³)	81	0	78	6013	0	985
SO2 (µgm ⁻³)	6	0	7	46	0	220
NO (µgm ⁻³)	43	0	71	5047	0	880
NO2 (µgm ⁻³)	24	0	17	281	0	130
NOX (µgm ⁻³)	90	1	116	13390	0	1338
O3 (µgm ⁻³)	39	0	26	692	0	866

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535 **Table 2:** Statistical description of testing data

Variable	Mean	Error	S.Dev.	Variance	Min	Max
Time	0.486	0.004	0.289	0.083	0	1
Day	15.634	0.104	8.602	73.999	1	31
Month	5.834	0.038	3.148	9.911	1	12
Year	2019	0	0.000	0.000	2019	2019
Temperature (°C)	17.509	0.094	7.756	60.152	0.12	34
Wind direction (Degree)	192.874	0.921	75.970	5771.462	34.86	350
Wind speed (ms ⁻¹)	2.110	0.012	1.021	1.043	0.06	6
Relative humidity(%)	73.382	0.198	16.304	265.829	16.08	100
Air pressure (mbar)	1010.477	0.068	5.573	31.060	993.39	1028

Summer	0.273	0.005	0.446	0.199	0	1
Winter	0.201	0.005	0.401	0.161	0	1
Spring	0.305	0.006	0.460	0.212	0	1
Autumn	0.221	0.005	0.415	0.172	0	1
PM ₁₀ (µgm ⁻³)	60	1	42	1801	6	509
SO ₂ (µgm ⁻³)	10	0	7	51	0	100
NO (µgm ⁻³)	20	1	45	2033	0	696
NO ₂ (µgm ⁻³)	29	0	18	332	2	152
NO _x (µgm ⁻³)	61	1	82	6760	2	1219
O ₃ (µgm ⁻³)	24	0	17	292	0	97

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537 **Table 3:** Correlation coefficient between input and output variables

Variable	PM10	SO2	NO	NO2	NOX	O3
Time	0.110	0.082	-0.003	0.159	0.021	0.092
Day	-0.028	-0.021	-0.007	-0.004	-0.005	0.004
Month	-0.011	-0.096	0.048	-0.037	0.049	-0.043
Year	-0.226	0.190	-0.075	-0.020	-0.067	-0.050
Temperature	-0.055	-0.136	-0.254	-0.109	-0.245	0.380
Wind direction	0.057	0.045	0.197	0.094	0.198	-0.212
Wind speed	-0.225	-0.061	-0.355	-0.416	-0.395	0.441
Relative humidity	-0.071	-0.115	0.149	0.018	0.142	-0.395
Air pressure	0.074	0.025	0.130	0.051	0.130	-0.136
Summer	-0.102	-0.117	-0.205	-0.134	-0.207	0.255
Winter	-0.005	0.245	0.143	0.041	0.136	-0.187
Spring	0.116	-0.039	-0.024	0.047	-0.027	0.036
Autumn	-0.011	-0.083	0.093	0.048	0.106	-0.114

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546 **Table 4:** The most effect season(s) on each gas using subsets attribute evaluator with
 547 greed stepwise search method.

Gas	Most Effected Season
PM ₁₀	Spring
SO ₂	Summer, winter
NO	Summer, winter
NO ₂	Autumn
NOX	Autumn, Spring
O ₃	Spring, Autumn, Spring, Winter

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549 **Table 5:** Model design and description of each model.

Model No.	Description
1	Without Season effect
2	Spring
3	Autumn
4	Summer, Winter
5	Autumn, Spring
6	Spring, Autumn, Spring, Winter

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551 **Table 6:** The performance of NO gas prediction using training and testing datasets

Dataset	Model	Gas	R2	MSE	MAE	RMSE
Training	1	NO	0.944	559.89	10.86	23.66
	2	NO	0.946	540.50	10.99	23.25
	3	NO	0.943	571.06	10.82	23.90
	4	NO	0.944	551.49	10.81	23.48
	5	NO	0.950	508.47	9.84	22.55
	6	NO	0.949	507.04	10.62	22.52
Testing	1	NO	0.894	430.62	10.18	20.75
	2	NO	0.864	533.95	11.18	23.11
	3	NO	0.877	565.95	14.14	23.79
	4	NO	0.890	456.10	11.22	21.36
	5	NO	0.867	540.75	10.83	23.25
	6	NO	0.901	431.54	11.59	20.77

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553 **Table 7:** The performance of NO₂ gas prediction using training and testing datasets

Dataset	Model	Gas	R ²	MSE	MAE	RMSE
Training	1	NO ₂	0.945	30.81	3.73	5.55
	2	NO ₂	0.910	48.93	4.79	7.00
	3	NO ₂	0.958	24.29	3.47	4.93
	4	NO ₂	0.949	29.15	3.74	5.40
	5	NO ₂	0.959	24.20	3.48	4.92
	6	NO ₂	0.938	34.57	4.01	5.88
Testing	1	NO ₂	0.961	56.87	5.35	7.54
	2	NO ₂	0.960	40.44	4.14	6.36
	3	NO ₂	0.973	36.81	4.28	6.07
	4	NO ₂	0.953	44.20	4.32	6.65
	5	NO ₂	0.971	49.07	4.97	7.01
	6	NO ₂	0.950	49.06	4.48	7.00

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555 **Table 8:** The performance of NO_x gas prediction using training and testing datasets

Dataset	Model	Gas	R ²	MSE	MAE	RMSE
Training	1	NO _x	0.946	1419.45	17.64	37.68
	2	NO _x	0.944	1478.56	18.86	38.45
	3	NO _x	0.942	1526.45	18.14	39.07
	4	NO _x	0.944	1474.48	18.21	38.40
	5	NO _x	0.951	1332.15	16.68	36.50
	6	NO _x	0.949	1357.84	17.99	36.85
Testing	1	NO _x	0.915	1141.55	15.53	33.79
	2	NO _x	0.892	1463.17	18.60	38.25
	3	NO _x	0.902	1403.59	20.39	37.46
	4	NO _x	0.907	1277.21	18.33	35.74
	5	NO _x	0.892	1471.76	17.43	38.36
	6	NO _x	0.913	1241.92	19.37	35.24

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Table 9: The performance of O₃ gas prediction using training and testing datasets

Dataset	Model	Gas	R2	MSE	MAE	RMSE
Training	1	O ₃	0.947	72.72	4.74	8.53
	2	O ₃	0.954	64.54	4.91	8.03
	3	O ₃	0.959	57.85	4.91	7.61
	4	O ₃	0.959	56.64	4.62	7.53
	5	O ₃	0.965	50.86	4.50	7.13
	6	O ₃	0.949	70.56	5.20	8.40
Testing	1	O ₃	0.946	65.04	6.32	8.06
	2	O ₃	0.928	69.67	6.25	8.35
	3	O ₃	0.948	57.66	6.30	7.59
	4	O ₃	0.959	53.79	6.15	7.33
	5	O ₃	0.963	47.69	5.75	6.91
	6	O ₃	0.941	42.82	4.99	6.54

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Table 10: The performance of PM₁₀ gas prediction using training and testing datasets

Dataset	Model	Gas	R2	MSE	MAE	RMSE
Training	1	PM ₁₀	0.943	669.14	13.09	25.87
	2	PM ₁₀	0.950	590.93	12.66	24.31
	3	PM ₁₀	0.947	631.69	12.81	25.13
	4	PM ₁₀	0.952	579.37	14.06	24.07
	5	PM ₁₀	0.944	664.06	13.17	25.77
	6	PM ₁₀	0.947	640.62	12.91	25.31
Testing	1	PM ₁₀	0.925	314.89	9.84	17.75
	2	PM ₁₀	0.927	256.98	8.79	16.03
	3	PM ₁₀	0.911	309.40	9.48	17.59
	4	PM ₁₀	0.919	291.38	10.18	17.07
	5	PM ₁₀	0.906	342.02	9.63	18.49
	6	PM ₁₀	0.915	303.95	9.05	17.43

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Table 11: The performance of SO₂ gas prediction using training and testing datasets

Dataset	Model	Gas	R2	MSE	MAE	RMSE
Training	1	SO ₂	0.811	16.01	2.57	4.00
	2	SO ₂	0.683	24.80	2.95	4.98
	3	SO ₂	0.330	41.07	3.91	6.41
	4	SO ₂	0.550	32.20	3.44	5.67
	5	SO ₂	0.727	22.08	2.73	4.70
	6	SO ₂	0.803	16.59	2.52	4.07
Testing	1	SO ₂	0.824	34.60	4.37	5.88
	2	SO ₂	0.039	69.57	5.52	8.34
	3	SO ₂	0.338	48.53	4.62	6.97
	4	SO ₂	0.462	44.23	4.36	6.65
	5	SO ₂	0.756	28.08	3.46	5.30
	6	SO ₂	0.888	16.47	2.74	4.06

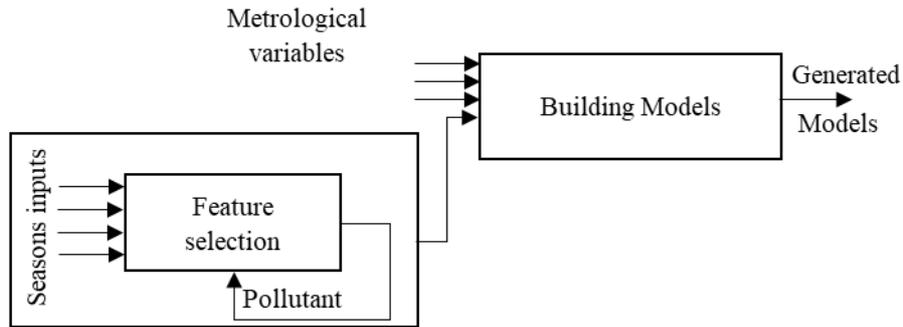
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Table 12: The best model for each gas using training and testing datasets.

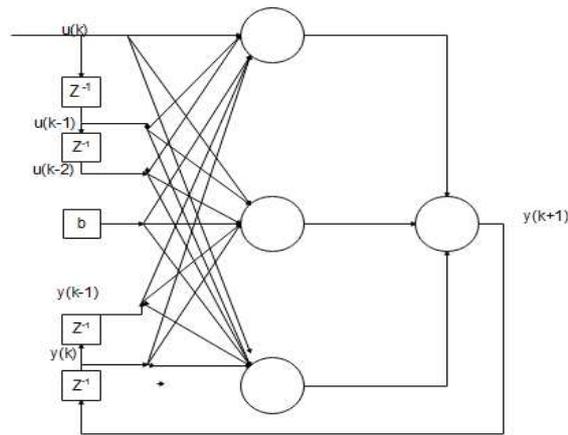
Dataset	Gas	R ²	Best Model	Description
Training	PM ₁₀	0.952	4	Autumn Spring
	SO ₂	0.811	1	Without Season effect
	NO	0.950	5	Autumn Spring
	NO ₂	0.959	5	Autumn Spring
	NO _x	0.951	5	Autumn Spring
	O ₃	0.965	5	Autumn Spring
Testing	PM ₁₀	0.927	2	Spring
	SO ₂	0.888	6	All seasons
	NO	0.901	6	All seasons
	NO ₂	0.973	3	Autumn
	NO _x	0.915	1	Without Season effect
	O ₃	0.963	5	Autumn Spring

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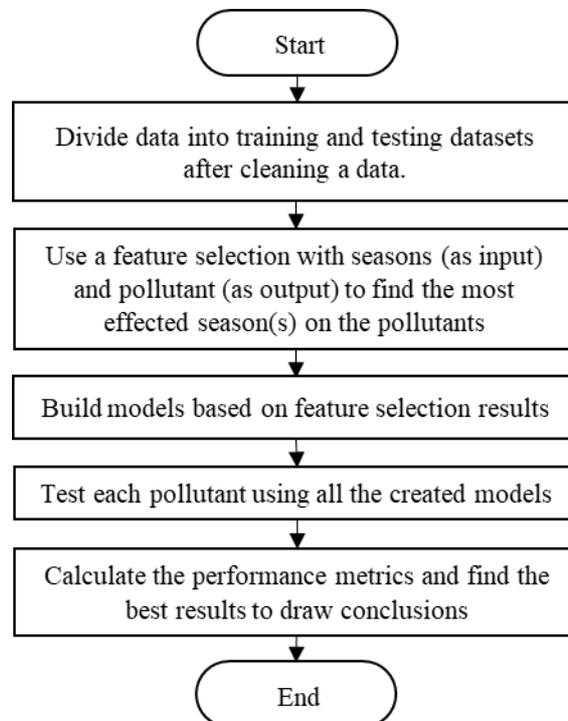
570 **Figure 1:** The created models' methodology.



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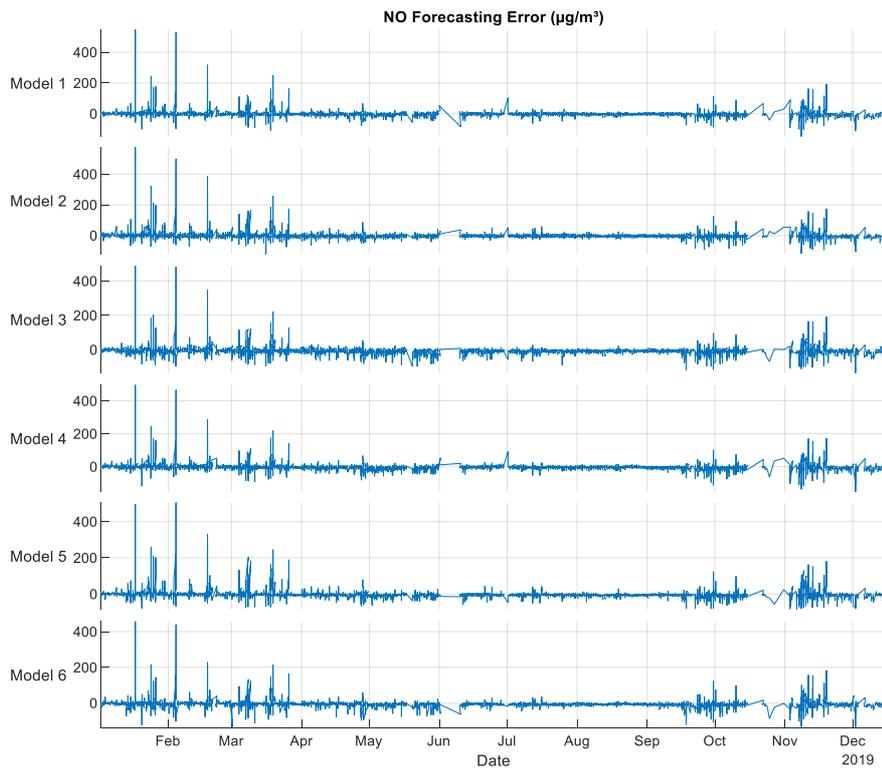
Figure 2: NARX model with tapped delay line at input.



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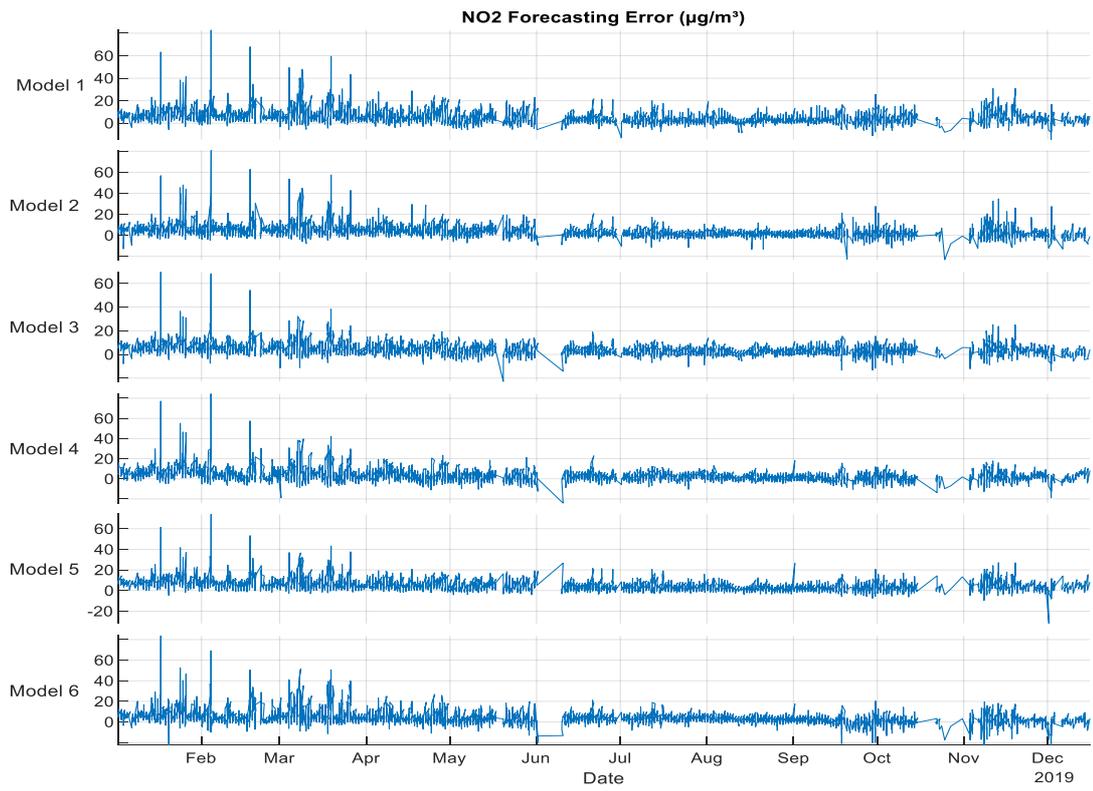
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Figure 3: The used methodology to build models.



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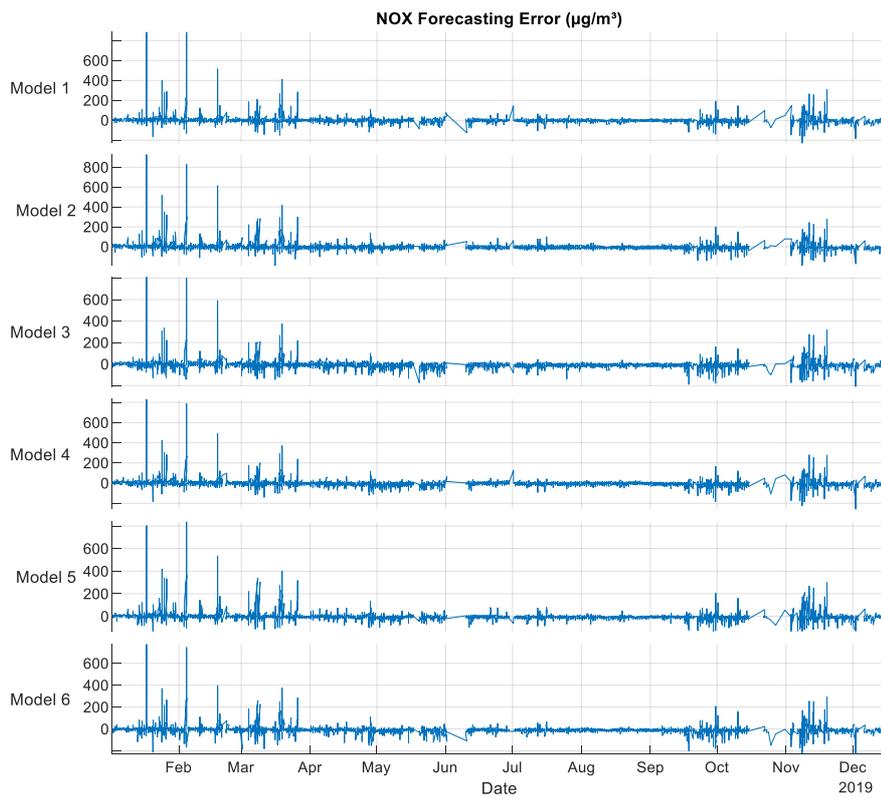
576 **Figure 4:** NO error ($\mu\text{g}/\text{m}^3$) forecasting for 2019 using NARX.



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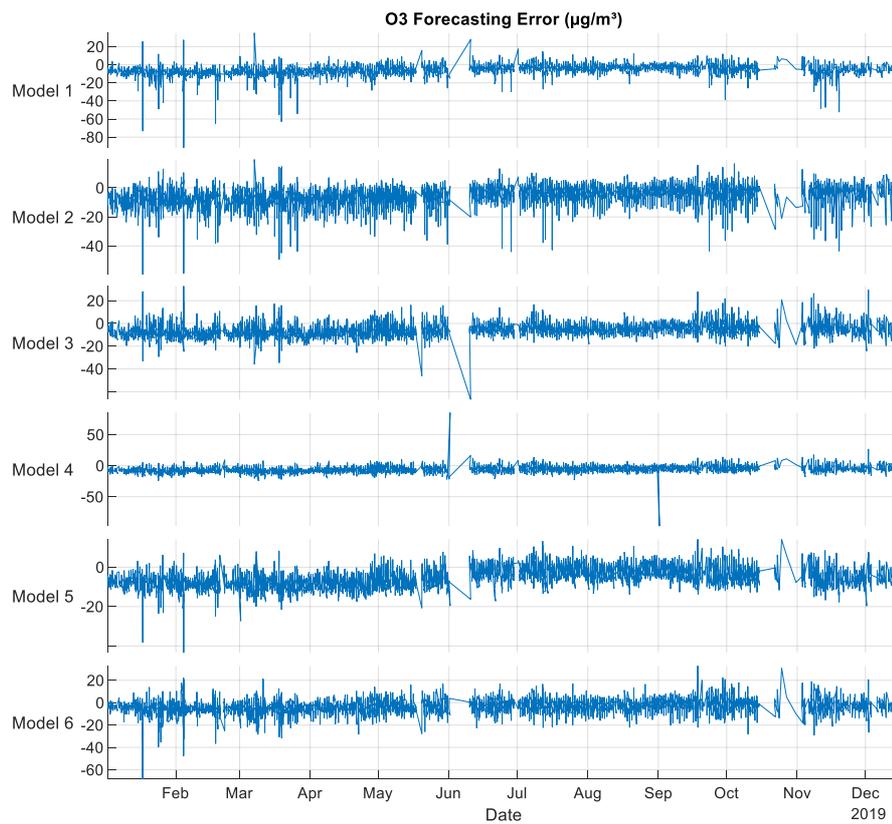
Figure 5: NO₂ error ($\mu\text{g}/\text{m}^3$) forecasting for 2019 using NARX.



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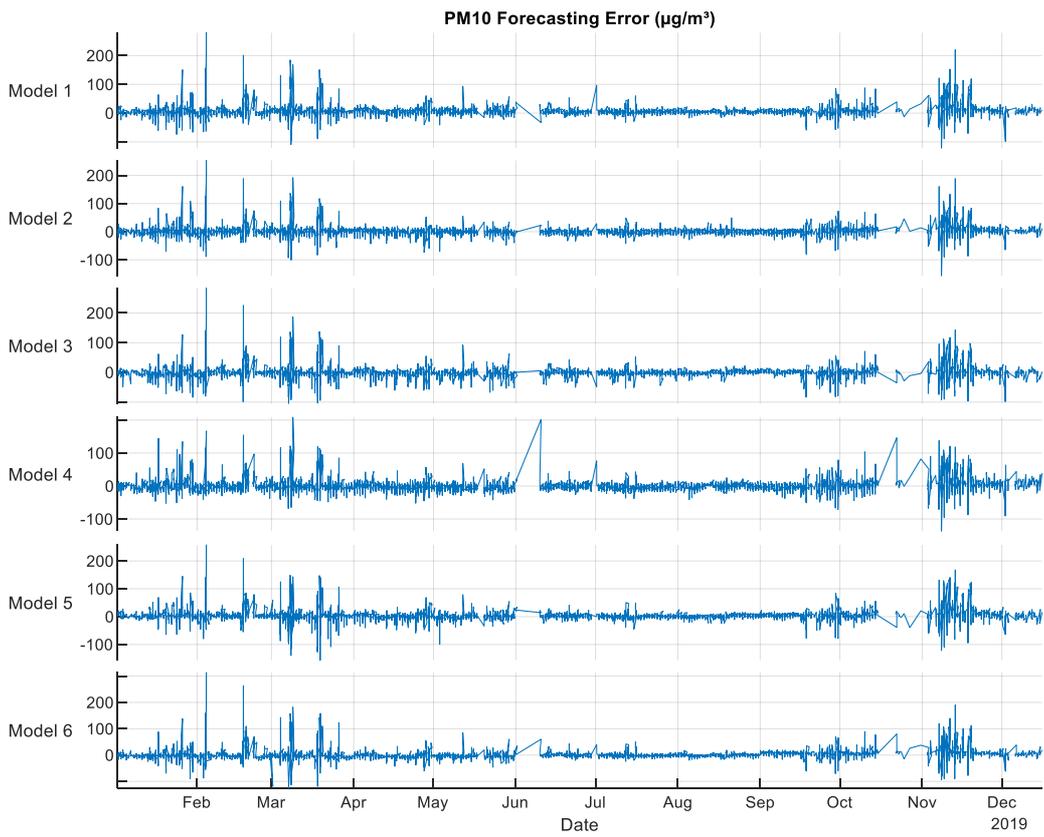
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Figure 6: NO_x error ($\mu\text{g}/\text{m}^3$) forecasting errors for 2019 using NARX.



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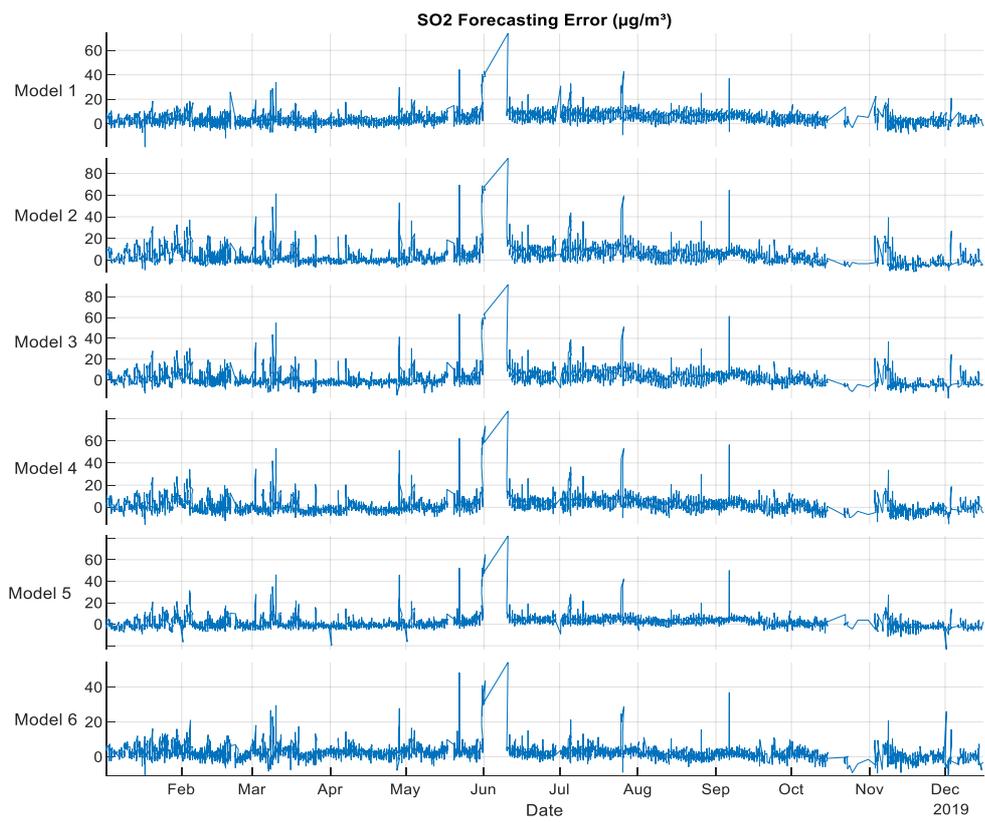
582 **Figure 7:** O₃ error (µg/m³) forecasting errors for 2019 using NARX.



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584 **Figure 8:** PM₁₀ error (µg/m³) forecasting errors for 2019 using NARX.

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Figure 9: SO₂ error (µg/m³) forecasting errors for 2019 using NARX.

Figures

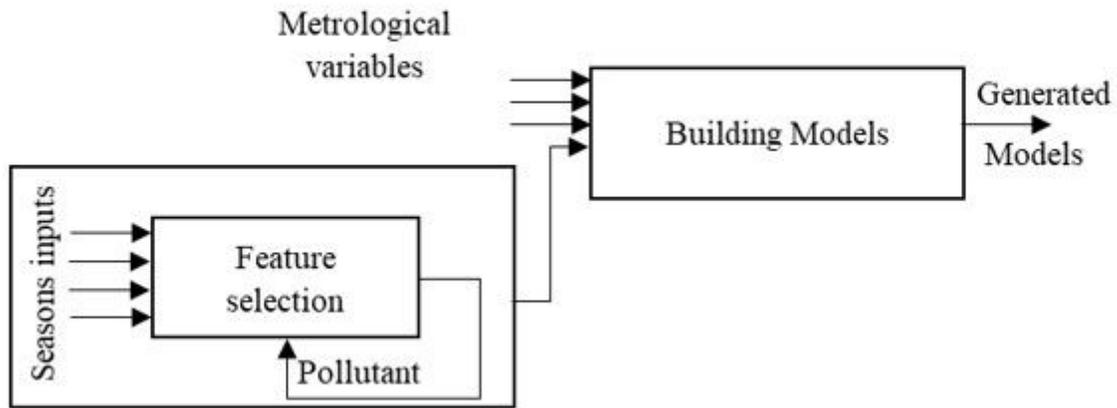


Figure 1

The created models' methodology

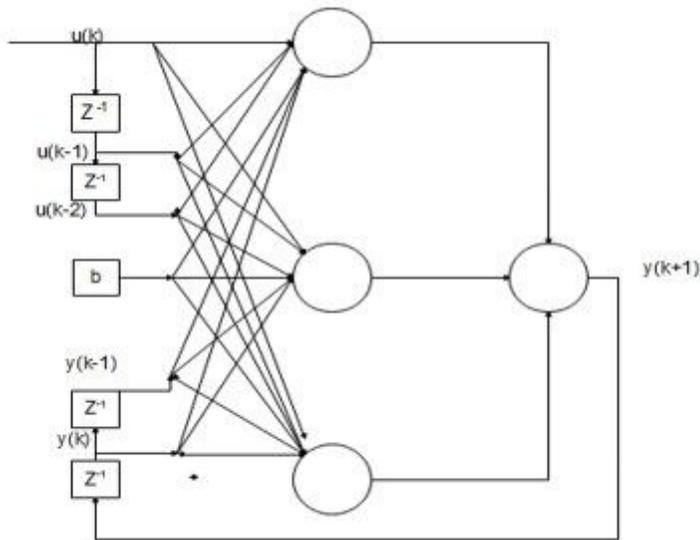


Figure 2

NARX model with tapped delay line at input. To sum up all the used methodology in this study a flow chart in Figure 3 is considered.

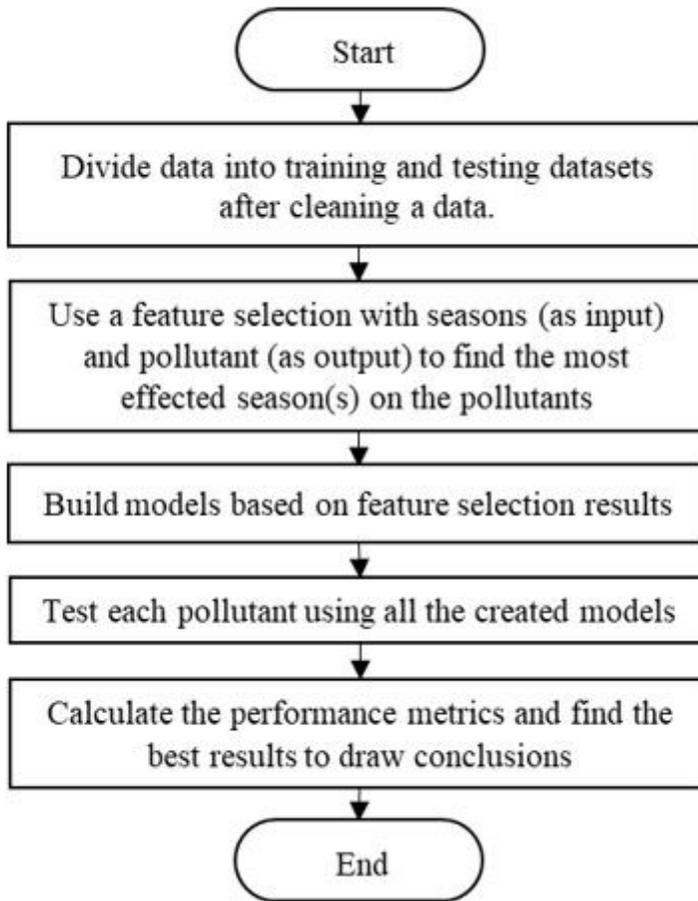


Figure 3

The used methodology to build models.

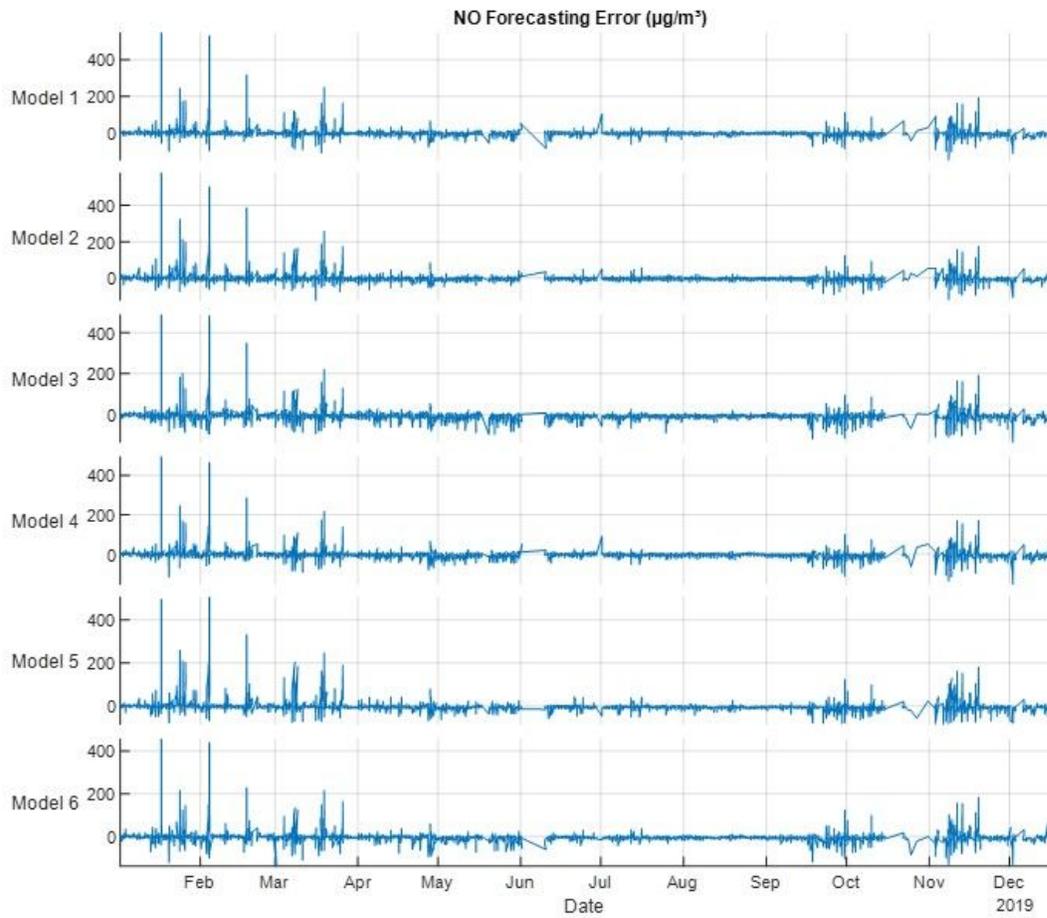


Figure 4

NO error ($\mu\text{g}/\text{m}^3$) forecasting for 2019 using NARX.

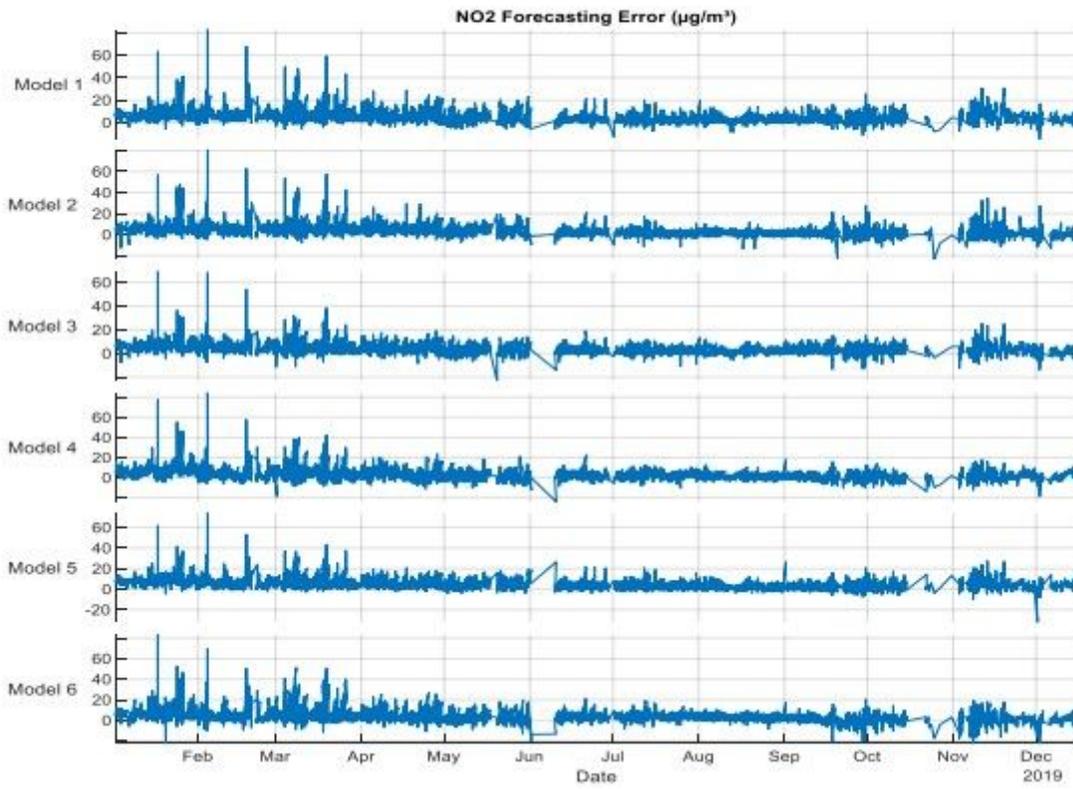


Figure 5

NO2 error ($\mu\text{g}/\text{m}^3$) forecasting for 2019 using NARX.

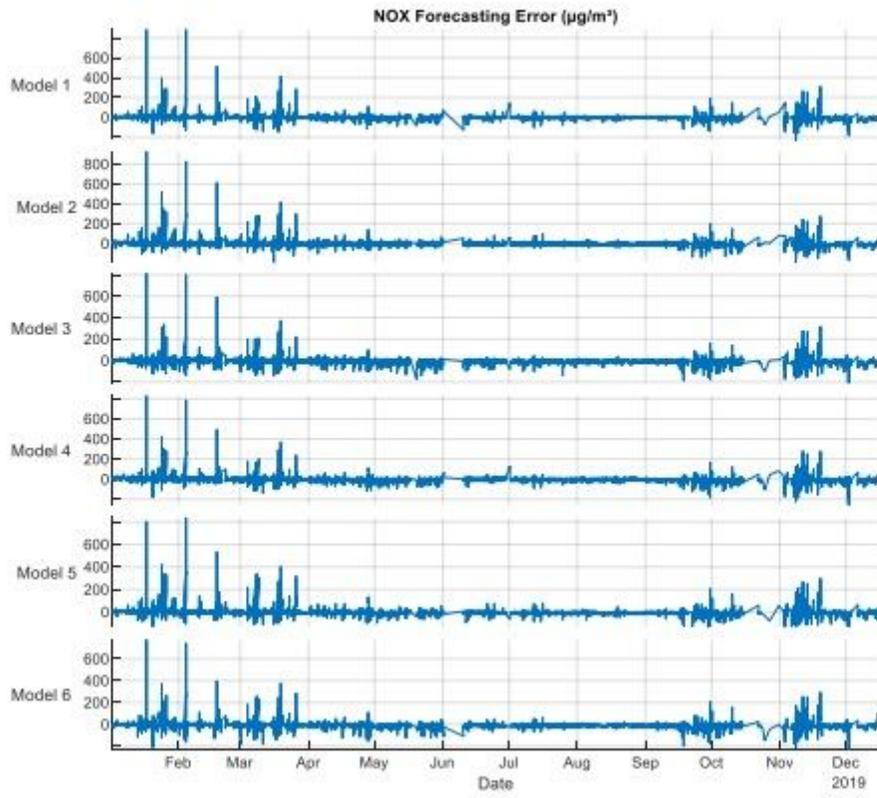


Figure 6

NOX error ($\mu\text{g}/\text{m}^3$) forecasting errors for 2019 using NARX.

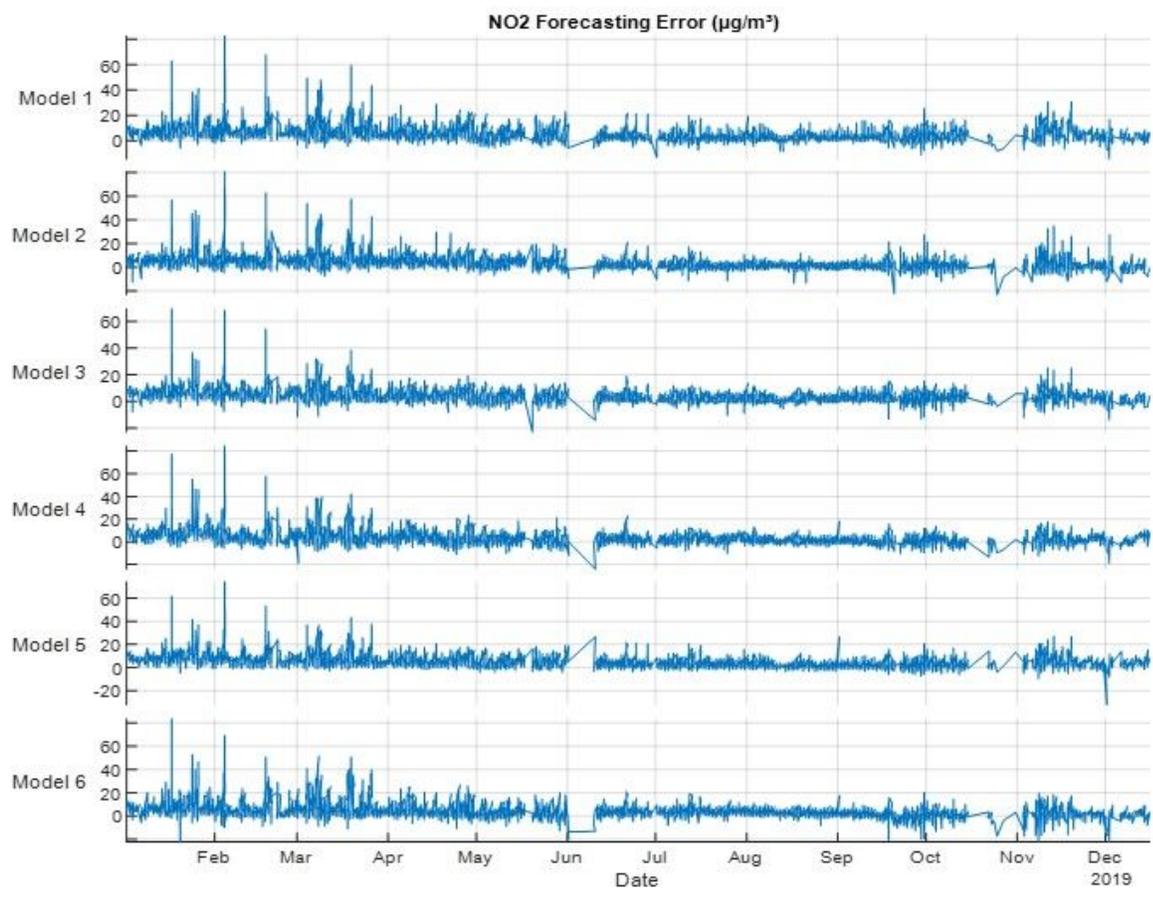


Figure 7

NO2 error ($\mu\text{g}/\text{m}^3$) forecasting for 2019 using NARX.

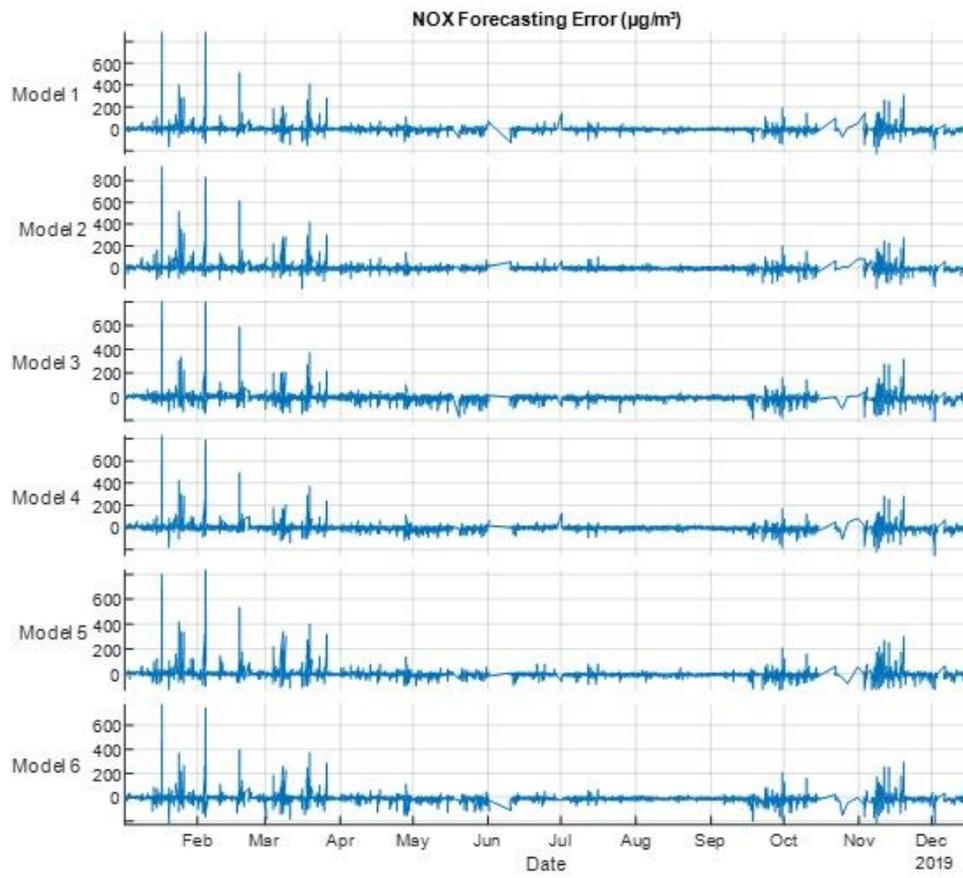


Figure 8

NOX error ($\mu\text{g}/\text{m}^3$) forecasting errors for 2019 using NARX.

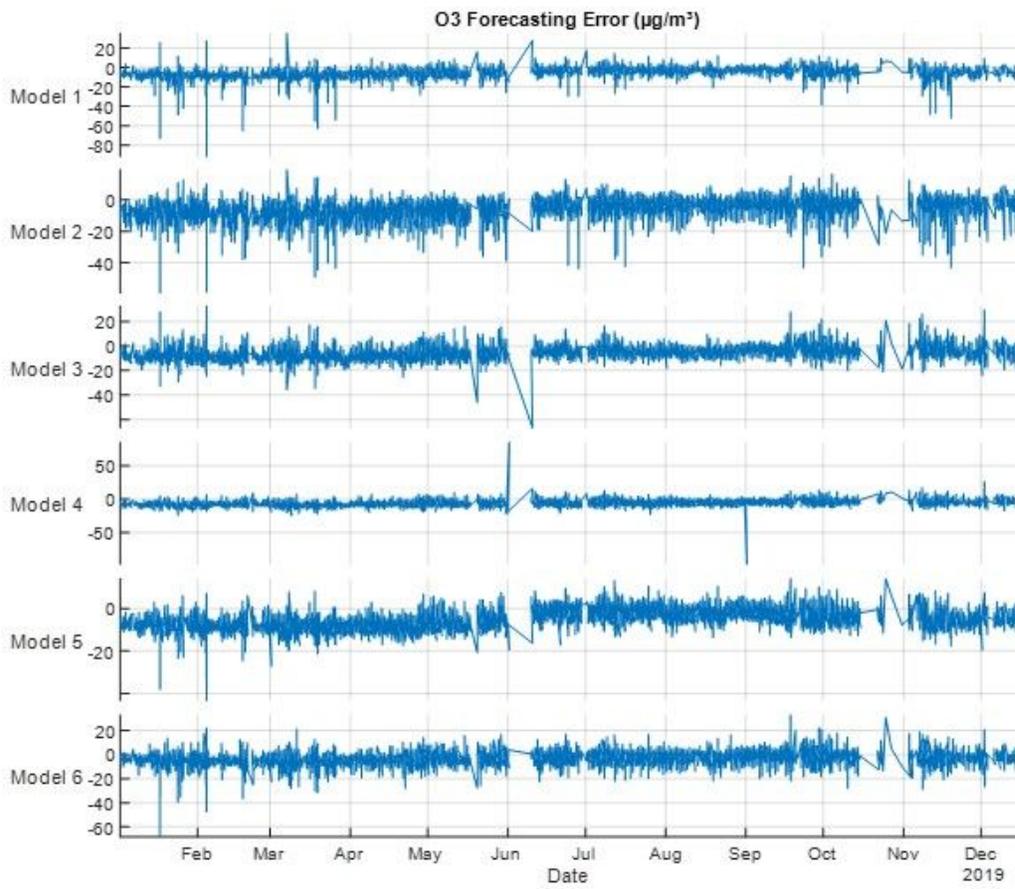


Figure 9

O₃ error ($\mu\text{g}/\text{m}^3$) forecasting errors for 2019 using NARX.

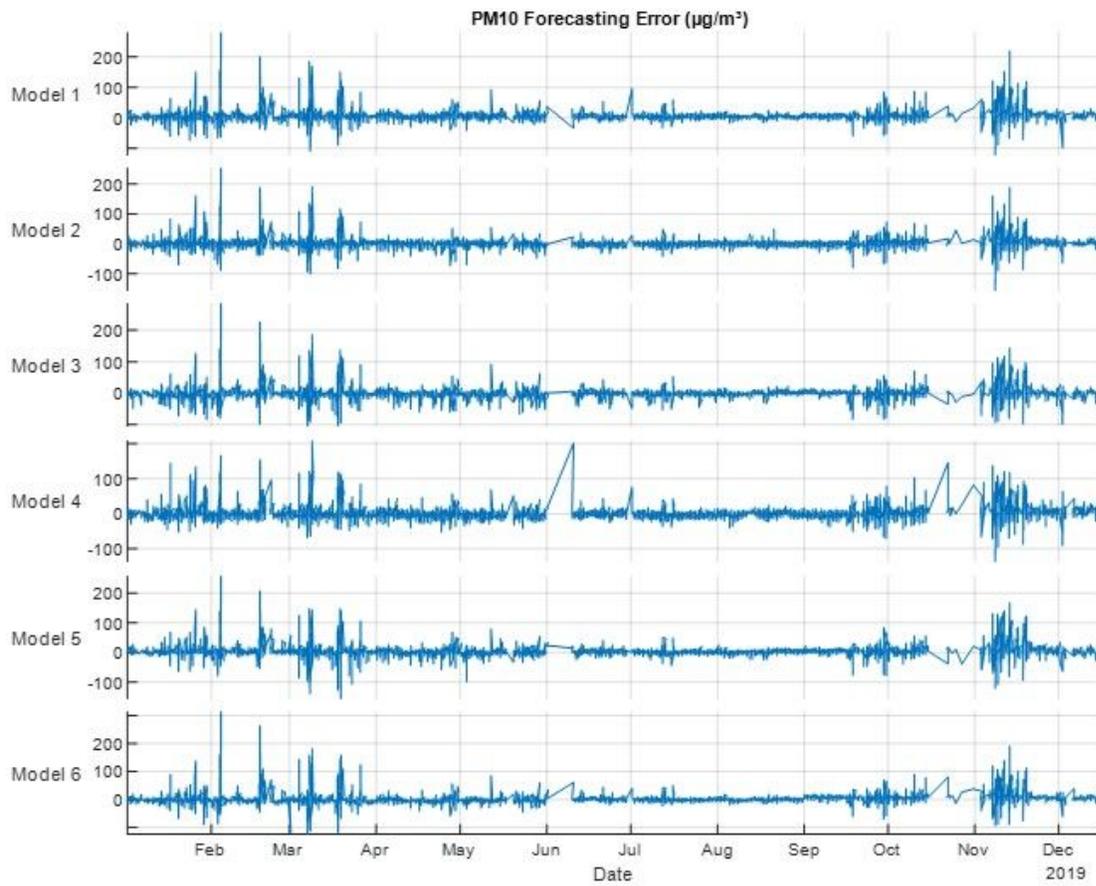


Figure 10

PM10 error ($\mu\text{g}/\text{m}^3$) forecasting errors for 2019 using NARX.

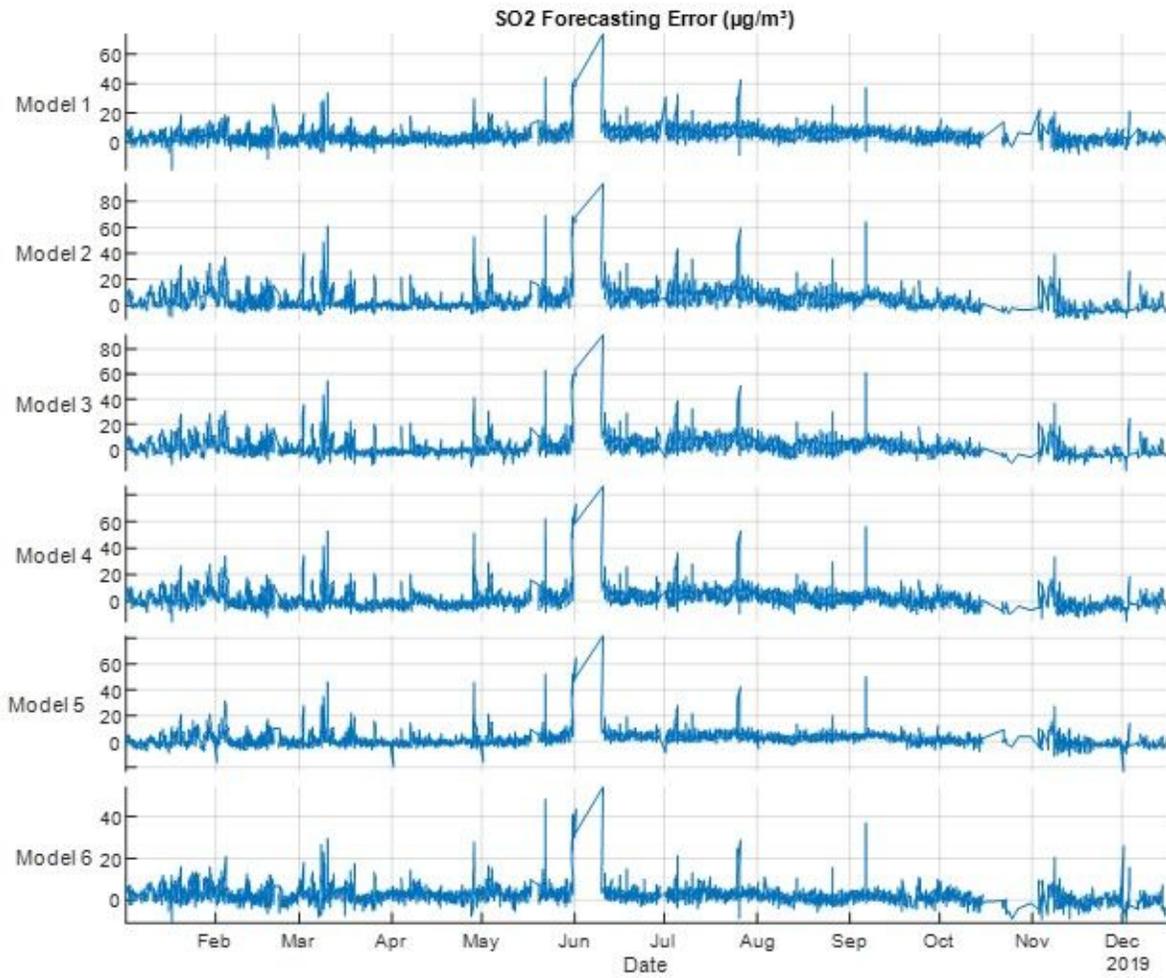


Figure 11

SO₂ error ($\mu\text{g}/\text{m}^3$) forecasting errors for 2019 using NARX.