

A neural network approach to forecast particulate matter concentration in Manali area of Chennai City

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Abstract

Air pollution is one of the threatening menaces confronting all over the globe in recent decades. Among the air pollutants, PM_{2.5} is one of the major alarming components rising at a rapid pace in the metropolitan city of Chennai due to the fast expansion of industrialization and urbanization. An early observation for tackling the rise in particulate matter concentration (PM_{2.5}) levels requires precise prediction.

In this regard, the present study employs a Multilayer Perception Neural Network (MLPNN) technique using the Levenberg-Marquardt optimisation training algorithm for forecasting the one-day concentration PM_{2.5}. The model evaluation statistics R² and index of the agreement have been utilized for assessing the forecasting accuracy. The results confirm that the ANN₆ model is the most suitable for acquiring the almost error-free model to achieve real-time forecasting of PM_{2.5} concentration.

Keywords: Air pollution, Levenberg-Marquardt algorithm, Neural network, PM_{2.5}, Time series

Introduction

Air pollution is one of the major environmental issues experienced by almost all the nations of the globe. In recent years, the air pollutants concentration level has been rising to a much higher level than the level prescribed by several global agencies all over the globe that are framed for safeguarding humanity from this drastic environmental threat. Air pollution has become a prime issue in Chennai city mainly due to the high rising level of PM_{2.5} from the past decade. The main cause of the rise in PM_{2.5} level in the city is road traffic, particularly the vehicles having poor standards. The environmental agencies have fixed an annual and daily limit to manage this pollutant.

A significant aspect to maintain public health is the quality of air which is mainly dependent on particulate matter.^{1,7,12} The effect of suspended particulate less than or equal to 2.5 micrometres (PM_{2.5}) on the health factor has been well accepted. A rise in the level of PM_{2.5} has influenced life expectancy by piercing the lungs and resulting in acute health issues of lung cancer, asthma and certain other respiratory diseases.³⁹ Another study declared that the PM_{2.5} level rise can result in a rise in mortality rate on a succeeding day.^{15,25}

The artificial neural network (ANN) model is one of the most commonly employed designs of artificial intelligence models in various fields of research including air pollution.^{2,3,10,20} The ANN model can be employed to evaluate the sophisticated non-linear functions in high dimensional spaces compared to the classical statistical techniques. ANN model has been adopted as an effective technique to estimate air pollutants levels, particularly in those urban areas where surveillance centres assessed the concentration of pollutants in addition to metrological factors.^{10,20}

Recent studies have depicted that the output of the ANN technique is better than the statistical linear techniques as these techniques are unable to bring a quantitative assessment of the link between pollution and air due to complex and non-linear characteristics.^{4,11,26,40} Several statistical models are available to forecast the air pollutant concentration like principal component analysis with multiple linear regression (PCA-MLR) applied by Ul-Saufie et al³⁴, autoregressive integrated moving average (ARIMA) model employed by Diaz-Robles et al⁸, nearest neighbour model (NNM) applied by Perez et al²⁴, hidden Markov model used by Sun et al³² and artificial neural network (ANN).^{6,16} ANN and multiple linear regression models were compared by Ceylan et al⁵ to forecast CM₁₀ concentration.

Among these models, ANNs have been justified to be quite efficient due to their competency in achieving non-linear mapping, self-adaption and robustness in forecasting PM_{2.5}.^{17,19,23,33,35} The various designs of forecasting feed-forward neural network, backpropagation neural network, wavelet neural network, Elman network and general regression neural network make ANN modelling an exceptional technique for forecasting. The study conducted by Perez et al²³ employed an ANN model to assess the PM₁₀ aggregation. They revealed that the multilayer neural network has a better capability of forecasting compared to the linear model.

Kukkonen et al,¹⁴ conducted contrastive research on five neural networks (NN) models by employing the linear statistical model and deterministic model for forecasting PM₁₀ and NO₂ aggregation levels. They observed that the non-linear ANN models provide marginally better results than both deterministic and linear statistical models.

One of the major issues in the case PM_{2.5} is to forecast maximum concentration on the following day. This is essential as commuters can handle their routes or delay their trips if an intense PM_{2.5} concentration is anticipated. The

objective of the present study is to develop a relationship between $PM_{2.5}$ concentrations and metrological parameters by employing ANN modelling for achieving a good degree of forecasting of $PM_{2.5}$ concentrations on the following day. The one-day-ahead forecasting results of $PM_{2.5}$ attained in the present study can be quite beneficial for environmental protection authorities to acquire mandatory preventative measures for implementing an efficient policy to safeguard the environment from the excessive concentration of $PM_{2.5}$.

There is no evidence of forecasting the threatening pollutant like particulate matter ($PM_{2.5}$) in metropolitan cities of India like Chennai, Mumbai, Calcutta and Hyderabad by employing the ANN modelling. As a consequence, this study tries to fill the gap using a district of Chennai city as its case study. With this aim, our study opts for a best-fitted ANN model from different tested ANN models for forecasting $PM_{2.5}$ pollutants levels in the Manali area of Chennai city.

Data Collection

The diffusion and movement of the particulate matter like $PM_{2.5}$ in the environment are influenced by certain metrological factors such as wind direction, wind speed, temperature, relative humidity, atmospheric pressure, precipitation and solar radiation. These factors have been considered to have a major impact on the maximum PM_{10} concentration for the following day as studied earlier. The $PM_{2.5}$ data and metrological parameters data collected for the

Manali district of Chennai City have been used as input parameters.

The daily 24-h mean value of $PM_{2.5}$ concentrations and the metrological data of the Manali have been collected from the Central Pollution Control Board of India and Indian Metrological Department respectively for the period of first of July, 2018 to 30 of Sept, 2019. A data set comprising 457 entries were used for the ANN model. Out of which 70% of the data was used for training, 15% for validation and the remaining 15% for testing purposes. The input layer consists of past data on $PM_{2.5}$, temperature, atmospheric pressure, wind speed, relative humidity and visibility.

Material and Methods

An artificial Neural network is a computing method influenced by biological neural networks.²⁹ One of the commonly used ANN methods is the Multilayer Perception Neural Network (MLPNN). MLPNN structure usually comprises an input layer with single or multiple hidden layers and an output layer. All three layers consist of a fundamental component known as a neuron or a node. The nodes are interrelated and a weight component indicating the link between the two nodes characterizes the synapses. Each node receives the input values, operates them and then transfers the values to the succeeding layer. Moreover, each node is a neuron utilizing the nonlinear activation function excluding the input nodes. The process is progressed by utilizing weight and its transfer function for obtaining an output value.¹⁸



Figure 1: The star depicts the location of Manali on the map of India

The output of the MLPNN is represented in the matrix form $y = f(w(f'(w'm + b')) + b)$ where w is the weight matrix that links the hidden layer to the output layer, w' is the weight matrix that links the input layer to the hidden layer and f acts as a transfer function for activating the hidden layer to the output layer, f' acts as a transfer function that links the input layer to the hidden layer, b' define the bias for the hidden layer, b defines the bias for the output layer, m and y refer to the input vector and output vector respectively of the MLPNN.

MLPNNs are competent in operating on input information by utilizing a common method of back-propagation (BP) technique to evaluate synaptic weights.³⁰ BP is a supervised learning technique based upon the Gradient Descent method for minimising the error in the network by lowering the error curve gradient. The procedure needs a training pattern $(m_1, t_1), (m_2, t_2), \dots, (m_s, t_s)$ made of S ordered pairs of N and M dimensional vectors having N number of input and M number of output. The learning process is initiated by varying the values of synaptic weights of the MLPNN. The process of learning mathematically deals with the reduction

of error function as $E = \sum_{i=1}^s \|y_i - t_i\|^2$ where y denotes the output vector and t specifies the target.

After the output is contrasted to the target, the error is propagating backwards through the network to create an arrangement in the synaptic weights and biases of the network. This leads to minimising the global difference between the output of the network and the target.⁹ Once the minimum difference is achieved, the process of learning ends. This process serves as an entire cycle in which all the information is passed through the network.

Subsequently, in the MLPNNs network, the other determinants are: the number of layers, the transfer function between the various layers, normalization of the data as per the selected transfer function, input and output parameters, training algorithm and methods employed to define several neurons in the hidden layers.

The present study employs the Levenberg-Marquardt (LM) training algorithm for regulating the MLPNN weights and a total of 1000 epochs were applied. LM uses iterations to determine the local minimum of multivariate functions written as a sum of the square for several non-linear and real-valued functions. It is a standard method of curve fitting for the non-linear least square problem by minimising the sum of the square of the error function.

Further, transfer functions like log-sigmoid, tangent sigmoid and purelin functions to stimulate the connection between the neurons of various layers for forecasting the model probability as output have been used. The formula for Linear

(Purelin) transfer function is $f(x) = \frac{1}{1 + e^{-mx}}$ and hyperbolic tangent sigmoid transfer function (Tansig) is $f(x) = \frac{2}{1 + e^{-mx}} - 1$

where x defines the input value of the transfer function, m defines the slope of the parameter and $f(x)$ is the output value in the given formulas. The complete input dataset is normalized to acquire a uniform effect of each input value present in the ANN model. The normalization equation can be defined as $MI_{ij} = \frac{I_{(i,j)} - \min(j)}{\max(j) - \min(j)}$ where I denotes the input value, MI denotes the standardized value, i represents the number of patterns and j signifies the measured value of.¹³

The presence of several hidden layers may lead to overfits and the model may not comply with the new inputs. Therefore a unique hidden layer network was employed to evaluate the variables of the network. Between the input and the hidden layers, a unique hidden layer and a hyperbolic tangent sigmoid transfer function were employed. A linear transfer function was employed between the hidden and output layers. MATLAB R2017b Neural Network Toolbox has been used to calculate ANN.

Transfer functions are used to determine a layer's output from its net input. The mathematical functions LEARNGD and LEARNGDM have been employed to act as learning functions for ing the weight and biases of a network. LEARNGD is the gradient descent weight and bias learning function and LEARNGDM is the gradient descent with momentum weight and bias learning function.

Estimation of the forecasting efficiency

The efficiency of the multiples developed ANN models proposed by Willmott et al^{36,37} has been statistically evaluated by employing the mean square error as

$$RMSE = \frac{1}{n} \sum_{i=1}^n (Y_{fi} - Y_{ai})^2 \text{ and mean absolute error as}$$

$$MAE = \frac{1}{n} \sum_{i=1}^n |Y_{fi} - Y_{ai}|$$

Coefficient of determination is:

$$R^2 = 1 - \left(\frac{\sum_{i=1}^n (Y_{fi} - Y_{ai})^2}{\sum_{i=1}^n (Y_{fi} - \bar{Y})^2} \right)$$

Index of the agreement is:

$$d = 1 - \frac{\sum_{i=1}^n (Y_{fi} - Y_{ai})^2}{\sum_{i=1}^n (|Y_{fi} - \bar{Y}| + |Y_{ai} - \bar{Y}|)^2} \quad 0 \leq d \leq 1$$

where n denotes the number of data, Y_{fi} is the forecasted value, Y_{ai} is the actual value from the data i and \bar{Y} is the average of the actual values. R^2 is a quantity used for illustrating how better the data conform to a statistical model. The R^2 value lies between 0 and 1. The more the value of R^2 lies close to 1, the more the model is regarded as authentic. RMSE is employed to determine the rate of error present in a regression model as well as to indicate the standard deviation of the model forecasting error.

The least possible value of RMSE is considered a decent value for the accuracy of the model. MAE is employed to estimate how close the predicted value is to the actual values. The index d determines the limit to which signs and the magnitude of the forecasted values about the \bar{Y} are associated with the forecasted deviations about \bar{Y} and assess the variation not only in Y_{fi} and Y_{ai} but also in the proportionality of Y_{fi} and Y_{ai} .²⁷ The value of the index d ranges from 0.0 to 1.0. The former value implies no agreement while the latter defines the ideal agreement. The values of R^2 , RMSE, MAE and index of agreement (d) define the ability of the model to explain the real character of the system.

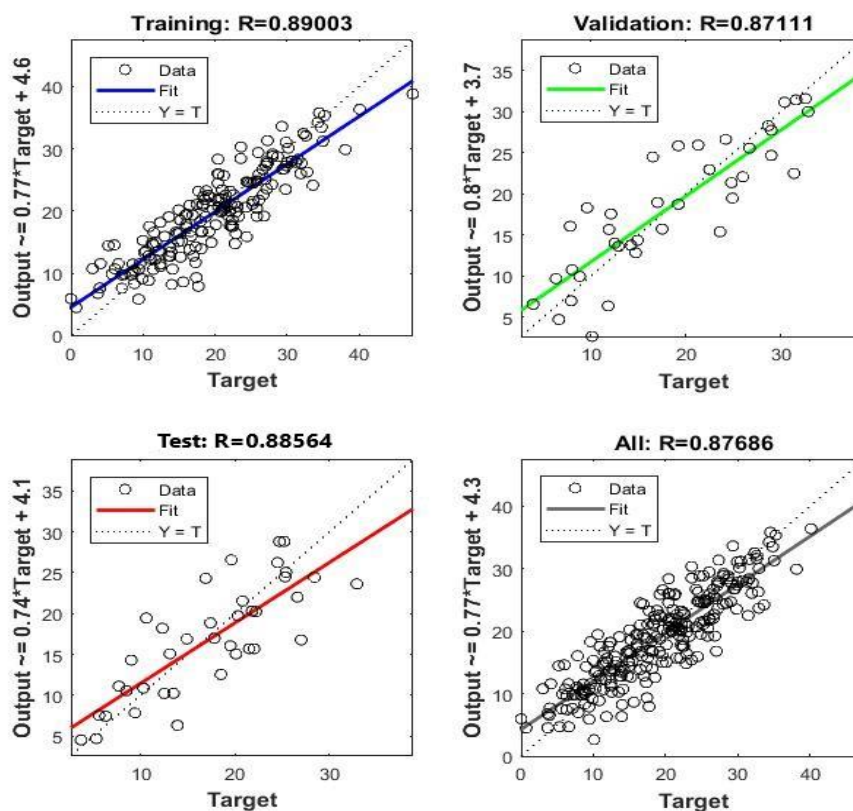


Figure 2: Regression graphs of training, testing, validation and complete of all

Table 1
The comparative performance of various ANNs model

Model	Adaption learning function	Transfer function	Number of hidden neurons	RMSE	MAE	R ²	Index of agreement (d)
ANN ₁	Learngd	Purelin-Purelin	10	21.432	11.458	0.727	0.754
		Log-sigmoid		19.672	13.587	0.793	0.684
ANN ₂	Learngd	Tansig-Purelin	10	20.543	10.755	0.734	0.763
		Log-sigmoid		18.359	14.563	0.764	0.693
ANN ₃	Learngd	Tansig-Tansig	10	19.763	12.567	0.686	0.688
		Log-sigmoid		15.983	11.334	0.834	0.763

ANN ₄	Learnngdm	Purelin-Purelin	10	21.534	10.773	0.754	0.734
		Log-sigmoid		18.556	15.335	0.845	0.794
ANN ₅	Learnngdm	Tansig-Purelin	10	19.445	10.453	0.734	0.835
		Log-sigmoid		20.554	16.332	0.795	0.823
ANN ₆	Learnngdm	Tansig-Tansig	12	14.789	8.739	0.881	0.873
		Log-sigmoid		23.776	10.781	0.783	0.794
ANN ₇	Learnngd	Purelin-Purelin	12	20.443	9.654	0.694	0.773
		Log-sigmoid		19.554	16.972	0.776	0.762
ANN ₈	Learnngd	Tansig-Purelin	12	22.453	11.564	0.745	0.763
		Log-sigmoid		18.554	14.209	0.674	0.843
ANN ₉	Learnngd	Tansig-Tansig	12	18.343	10.786	0.734	0.698
		Log-sigmoid		19.556	13.342	0.809	0.796
ANN ₁₀	Learnngdm	Purelin-Purelin	12	18.224	11.778	0.679	0.793
		Log-sigmoid		18.347	17.345	0.745	0.832
ANN ₁₁	Learnngdm	Tansig-Purelin	14	18.542	10.785	0.608	0.823
		Log-sigmoid		19.897	16.653	0.689	0.739
ANN ₁₂	Learnngdm	Tansig-Tansig	14	20.543	13.675	0.787	0.787
		Log-sigmoid		21.674	19.453	0.794	0.833
ANN ₁₃	Learnngd	Purelin-Purelin	14	19.653	17.559	0.864	0.846
		Log-sigmoid		20.557	17.342	0.678	0.794
ANN ₁₄	Learnngd	Tansig-Purelin	14	16.780	14.786	0.796	0.830
		Log-sigmoid		19.564	17.452	0.745	0.843
ANN ₁₅	Learnngd	Tansig-Tansig	14	18.562	11.335	0.837	0.793
		Log-sigmoid		23.654	16.632	0.779	0.795
ANN ₁₆	Learnngdm	Purelin-Purelin	16	17.764	13.564	0.745	0.732
		Log-sigmoid		19.675	14.543	0.792	0.805
ANN ₁₇	Learnngdm	Tansig-Purelin	16	23.564	15.602	0.809	0.769
		Log-sigmoid		17.124	19.872	0.835	0.796
ANN ₁₈	Learnngdm	Tansig-Tansig	16	20.689	13.267	0.789	0.723
		Log-sigmoid		23.302	17.375	0.808	0.693
ANN ₁₉	Learnngd	Purelin-Purelin	16	21.673	14.118	0.773	0.675
		Log-sigmoid		20.263	17.673	0.789	0.784
ANN ₂₀	Learnngd	Tansig-Purelin	16	19.443	13.334	0.754	0.854
		Log-sigmoid		21.342	18.004	0.745	0.854
ANN ₂₁	Learnngd	Tansig-Tansig	18	17.453	15.564	0.822	0.832
		Log-sigmoid		23.785	16.653	0.859	0.813
ANN ₂₂	Learnngdm	Purelin-Purelin	18	22.564	12.786	0.839	0.793
		Log-sigmoid		22.702	18.367	0.798	0.784
ANN ₂₃	Learnngdm	Tansig-Purelin	18	24.786	13.453	0.689	0.823
		Log-sigmoid		19.372	19.334	0.754	0.810
ANN ₂₄	Learnngdm	Tansig-Tansig	18	19.856	14.335	0.773	0.830
		Log-sigmoid		22.121	17.954	0.794	0.778
ANN ₂₅	Learnngd	Purelin-Purelin	18	20.654	12.402	0.804	0.798
		Log-sigmoid		17.453	19.302	0.763	0.773
ANN ₂₆	Learnngd	Tansig-Purelin	20	18.231	13.891	0.763	0.694
		Log-sigmoid		18.245	18.783	0.834	0.754
ANN ₂₇	Learnngd	Tansig-Tansig	20	21.432	12.453	0.783	0.783
		Log-sigmoid		20.556	17.372	0.853	0.765
ANN ₂₈	Learnngdm	Purelin-Purelin	20	20.543	13.564	0.745	0.752
		Log-sigmoid		17.334	18.653	0.823	0.834
ANN ₂₉	Learnngdm	Tansig-Purelin	20	19.653	12.261	0.693	0.778
		Log-sigmoid		22.344	19.543	0.774	0.784
ANN ₃₀	Learnngdm	Tansig-Tansig	20	18.675	14.994	0.789	0.834
		Log-sigmoid		21.453	18.453	0.742	0.784

Results and Discussion

Multiple pairs of the transfer function for the hidden layer and output layer with varied adaption functions have been evaluated by changing the number of neurons in the hidden layer to attain the optimal performance of the ANN model. Various combinations of tangent sigmoid and linear (purelin) transfer functions have been evaluated to obtain the best set to produce better results. The training efficiency results of the various ANNs network with transfer functions have been represented in table 1. The results obtained in table 1 show that ANN₆ network attained the better statistical values than the other ANNs network evaluated in terms of the least value RMSE and MAE and the highest value R² and d. Based on the obtained optimum model, the simulation of the network has been performed and depicted in figure 2.

Figure 2 depicts that the training of the ANN₆ model is quite efficient as the value of the R has been found 0.88564 for testing and 0.87111 for validation. ANN₆ network includes 5 inputs: parameters temperature, atmospheric pressure, wind speed, relative humidity and visibility with 12 neurons in the hidden layer and one output variable- PM_{2.5} concentration. The best-fits MLPNN model forecasting has been achieved with the learning function LEARN_GDM and with the pair of Tansig-Tansig transfer functions producing a 5-12-1 MLPNN network. The RMSE, MAE, R² and d values for the best-fit ANN₆ model are 14.789, 8.739, 0.881 and 0.873 respectively attained in the present study.

The results attained in this study are quite convincing when compared to previous studies. Robeson and Steyn²⁸ obtained

the RMSE values for forecasting the maximum of ozone as 19.5 and 15.5 for the two locations they studied. Xie³⁸ attains the RMSE values as 15.84, 16.43 and 20.55 with three different methods of ANNs for forecasting the PM_{2.5} concentration. The value of d attained by Sharma et al³¹ for forecasting the ambient air quality of Delhi city is 86.93%.

Moreover, the comparisons of the daily (24-h mean value) concentrations of PM_{2.5} value have been done with the daily admissible concentration of PM_{2.5} as prescribed by the Central Pollution Control Board of India for the Manali area of Chennai.

The figure shows the PM_{2.5} concentrations for the period of 01/01/2018 to 01/09/2019. The fluctuation signifies daily (24-h mean value) records of PM_{2.5} concentrations and the horizontal line defines the daily admissible limit (60 µg/m³). The figure clearly shows that there are hardly a few days in which the actual PM_{2.5} concentrations is less than the admissible limit of PM_{2.5}. This wide rise in the level of PM_{2.5} from the permissible limit leads to forecasting mandatory.

Conclusion

The present study has attempted to attain the best-fit ANN model by testing multiple models based on statistical values to forecast the one-day PM_{2.5} concentrations in the Chennai city. The results attained for forecasting are almost error-free. The level of forecasting accuracy attained using ANN modelling is quite satisfactory and requires further advancement to attain absolute accuracy in forecasting

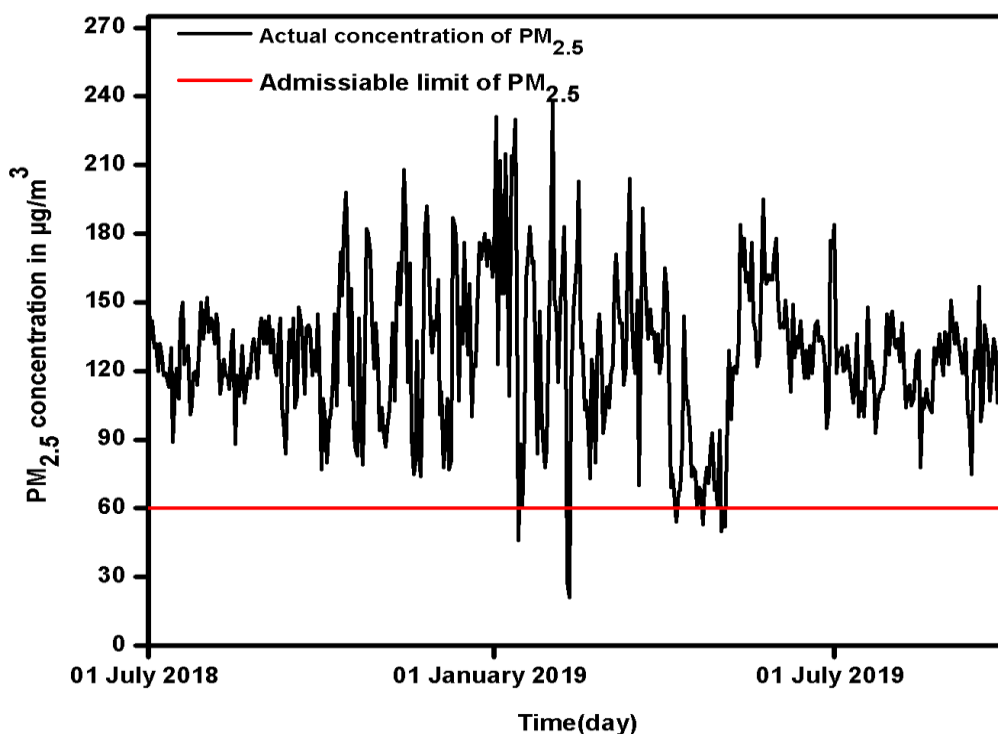


Figure 3: The comparison between the actual PM_{2.5} level and the admissible PM_{2.5} level

The actual daily concentration of PM_{2.5} on comparing with a permissible limit of National Ambient Air Quality Standards of India along with forecasting accuracy of ANN modelling can prove to be quite beneficial in framing an appropriate strategy to manage the highly deteriorating level of PM_{2.5} level in Chennai City.

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