

# Air Pollution Forecasting and Performance Evaluation Using Advanced Time Series and Deep Learning Approach for Gurgaon

MSc Research Project  
Msc In Data Analytics

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# Air Pollution Forecasting and Performance Evaluation Using Advanced Time Series and Deep Learning Approach for Gurgaon

11th December 2019

## Abstract

*Due to its detrimental repercussions, air pollution has been an significant re-search area since last few years. Pollution forecasting demands advanced monitor-ing stations along with complex algorithms to evaluate time related pollutant data. Accurate air quality forecasting is critical for systematic pollution control as well as public health and wellness. An Indian city Gurugram has been ranked as the highest polluted city in the world since last two years by AirVisual. Advanced forecasting models can be implemented on considerable pollutant datasets to get valuable future forecasts that aid government health organisations to adopt precautionary measures. This study involved the utilisation of novel forecasting model Prophet to predict the future pollution precisely. The obtained results were compared with several statist-ical, time series and deep learning models such as AR, ARMA, ARIMA, SARIMA, Exponential Smoothing, TBATS and LSTM in terms of forecasting error and other factors. Model evaluation has been carried out on 8-hourly pollution data using multiple evaluation metrics such as RMSE, MSE, MAE and MAPE. The results obtained have been evaluated and visualised. Research findings signify Prophet to be the most efficient forecasting model with the lowest combined evaluation errors in-cluding RMSE, MAE, MSE and MAPE proving capable of handling outliers, trend and seasonality in data. Prophet also gave good performance on a separate Delhi data. This approach can assist in improving the current forecasting quality thereby benefitting the country and its people.*

**Index Terms :** Air Pollution, Forecasting, AQI, Time Series, Deep Learn-ing, PROPHET

## 1 Introduction

### 1.1 Background

Air pollution has been one of the major concerns for developing countries such as India since the last few years. Air pollution has caused the most number of deaths in the near past and the count keeps increasing every year. Numbers show that more than 660 million Indians breathe polluted air every day. Breathing polluted air can cause fatal cardiovascular and lung related diseases such as lung cancer, asthma and ischaemic

heart disease. Air Quality Index is the measure adopted by the Indian government to quantify air pollution. Different air pollutants and meteorological factors like SO<sub>2</sub>, NO<sub>2</sub>, PM<sub>2.5</sub>, PM<sub>10</sub>, Humidity, Wind Direction and Speed are the considered for the calculation of the AQI. AQI is a measure which is accepted all over the world by most countries Kumar and Goyal (2011a). AirVisual which is a popular pollution monitoring site has ranked a north Indian city Gurgaon as the most polluted city in the world since 2018. This is the reason for selecting Gurgaon as the test location. Currently, three major approaches are being implemented for forecasting specifically Chemical Transport, Statistical Methods and Machine Learning Deters et al. (2017), Xi et al. (2015) . Statistical models have been implemented in the past to forecast pollution . The major issue that has been experienced with statistical modelling is producing negative correlation among meteorological variables Deters et al. (2017), Xi et al. (2015). Chemical transport models are much complex in nature and difficult to improve. Machine learning has been found out to be the best choice for most researches as it provides the flexibility to consider several parameters for modelling Deters et al. (2017), Xi et al. (2015) . However, most researches done on Indian air pollution doesn't involve advance forecasting models and method to make accurate prediction. Important time related data aspects such as missing values, trends, outliers and seasonality should be handled in order to make better precise predictions. In this research advanced Prophet model has been utilised which is capable of handling all the features of time related data. The model would be compared with several other models such as ARMA, ARIMA, SARIMA, Exponential Smoothing and LSTM. Since a single evaluation metric would not be trustworthy, model evaluation would be accomplished with several metrics RMSE, MSE, MAE and MAPE.

## 1.2 Motivation

Following the World Health Organisation air pollution standards would add 4.7 years of life to every living individual in India. To maintain the pollution and take prevention measures, accurate future forecasting is required. As per Deters et al. (2017), 3 million people die every year in the world due to outdoor air pollution. Gases like NO<sub>2</sub>, O<sub>3</sub> and CO harm the nervous system and cause inflammation Gu et al. (2018). Sharma et al. (2018) mentions that the concentration of SO<sub>2</sub> and O<sub>3</sub> are going to increase in the future years. As per Li et al. (2017), India is going to beat china for SO<sub>2</sub> concentration. In order to control the diseases and deaths, advanced air quality monitoring and forecasting mechanisms are required. Presently, the forecasting systems only provide real time data which is not effective for handling future pollution crisis. Many diseases and deaths can be avoided with the assistance of an accurate forecasting model. Leaving the government and environmental organisations aside, people living the country would be aided directly with a future air quality level indicator model.

## 1.3 Project Requirement Specification

The ascending issue of air quality degradation affecting thousands of lives across India (Gurgaon) in the absence of an effective forecasting models has been discussed in the research question stated below:

*RQ1: "Can several advanced state-of-the-art time series and deep learning models along with a novel PROPHET model be implemented and compared on forecasting Air Quality*

of Gurgaon, India using parameters such as CO<sub>2</sub>, SO<sub>2</sub> and PM<sub>2.5</sub>?”

RQ2: “Can novel Prophet model beat the current state-of-the-art models in terms of forecasting errors ?”

## 1.4 Achieved Objectives

Following objectives have been achieved from this research project : 1.

Table 1: Objectives Achieved

| Objectives  | Description  |
|-------------|--|
| Objective 1 | An investigation and assessment of Indian air pollution data of Gurgaon  |
| Objective 2 | Data gathering, preprocessing involving the calculation of Indian Air Quality Index.   |
| Objective 3 | Implementation of a novel Prophet model on the pollutant data of Gurgaon   |
| Objective 4 | Comparison of multiple forecasting models which include AR, ARMA, ARIMA, Seasonal ARIMA, TBATS, Exponential Smoothing and LSTM |
| Objective 5 | Evaluating the applied models using several evaluation metrics RMSE, MSE, MAE and MAPE   |
| Objective 6 | Getting the most accurate model with respect to the forecasting errors   |
| Objective 7 | Representing the results in the form of visualisations and generating insights from it   |

## 1.5 Project Contributions

The research project has lead to the following contributions :

1. The primary contribution associated with the project would be to deliver a complete and accurate pollution forecasting model thereby contributing to the environment and people health.
2. Comparing modern state-of-the-art model with models being used in the past in terms of forecasting accuracy to find the best performing model.

## 1.6 Project Outline

In the next stages of the paper, section II provides a detailed criticism of relevant researches and literature published in the past. This section is the backbone for this research project as every steps taken has been compared and referred from the literature reviewed. Third section explains the research methodology and scientific design adopted. Section IV discusses the several methods and models implemented on Gurgaon air pollution data. Section V explains the evaluation of the applied models in terms of multiple metrics. The last section gives the references to the literature cited.

## **2 A Critical Review of Researches and Literature Relevant to Air Pollution and Forecasting (2001-2019)**

### **2.1 Introduction**

Air pollution has been regarded as a critical and dangerous issue all over the world especially in growing industrial countries such as India. According to Deters et al. (2017) , different machine learning and statistical methods like time series modelling, deep learning and linear modelling has been applied in forecasting air quality. However, current researches like Neto et al. (2017) have implemented specific machine learning methods like deep learning and time series more effective and popular. Literature review would lay a strong foundation for this research project as all the implementation and evaluation methods have been based upon the strengths and limitations observed in the reviewed literature. The complete critical analysis of the literature has been separated into mentioned subsections to provide more clarity to the reader :

1. Critical evaluation of papers on Air Pollution and Forecasting (Section 2.2)
2. Critical evaluation of literature on the basis of research variable used (Section 2.3)
3. Critical evaluation of research papers on different time series models implemented (Section 2.4)
4. Critical evaluation of papers on various deep learning methods used in air quality forecasting (Section 2.5)
5. Critical review of literature based on various evaluation criteria adopted (Section 2.6)

Major papers, journals and articles referred in this research has been cited from either IEEE Xplore, NCI Library or Google Scholar.

### **2.2 Critical Evaluation of Papers on Air Pollution and Forecasting**

In a research conducted by P. Singh et al. (2013), a high correlation was discovered between daily mortality rate and air pollution data. Guo et al. (2018) mentioned about PM<sub>2.5</sub> being one of the deadliest air pollutant as it can penetrate the lungs. Similarly, Ul-Saufie et al. (2011) also mentioned about the deadly diseases like asthma and chest pain caused to workers due to particulate matter like PM<sub>2.5</sub> and PM<sub>10</sub>. Kumar and Goyal (2011a) got average performance by applying general statistical methods like multiple linear regression to predict future pollution. Another research conducted by Cogliani (2001) implemented linear regression models for prediction. The major issue that came out from the research was correlation among the different features.

Most researches had used basic statistical models which were not accurate due to correlation and disability to model several other time series factors such as trend, seasonality and outliers. This gap has been handled in this project by using advanced time series and deep learning models capable of better forecasting the air quality.

## 2.3 Critical Evaluation of Literature on the Basis of Research Variable Used

Research variable and predictor variables play an important role in any machine learning project. Mishra (2016) Due to its deadly repercussion, air quality degradation is an sensitive issue nowadays. For accurate forecasting, careful measures should be undertaken for choosing the correct research variable and its predictors. Niska et al. (2004) forecasted NO<sub>2</sub> using predictors like Ozone, Sulphur di oxide, PM<sub>2.5</sub> and Carbon Monoxide for Helsinki city. Kurt et al. (2008) implemented neural networks utilised multiple pollutants like SO<sub>2</sub>, CO, PM<sub>10</sub>, NO and O<sub>3</sub> to predict SO<sub>2</sub>, PM<sub>1</sub> and CO levels for Istanbul data. Another forecasting project carried out by Athanasiadis et al. (2003) picked Ozone as the forecasting variable. According to Silva et al. (2013), PM<sub>2.5</sub> and Ozone accounted for over 2 million deaths around the world. Apart from air gases and particulate matter, certain meteorological factors such as wind speed, wind direction and air temperature are also correlated with the air quality and assist in predicting the same. Most discussed researches did not include meteorological for forecasting the air pollutants. Guttikunda and Gurjar (2011) found out correlation among the meteorological factors and the overall pollution. In a similar study conducted by Chaloulakou et al. (2003) found out a direct relationship between temperature, wind speed and air pollution. An analysis was done by Guttikunda and Gurjar (2011) to find the effect of meteorological factors on pollution. It was discovered that pollution tend to increase by 40-80 percent in the winters than summers. This directly shows the effect of temperature on pollution. The above discussed issue of including meteorological factors in the research was handled by Kumar and Goyal (2011b). They considered an aggregation of both air pollutants and meteorological factors like pressure, temperature and rainfall for forecasting. The research included general statistical models like linear regression and ARIMA. The drawback of the research being absence of any advanced forecasting model capable of handling non-linear data.

Identified Gap: Most researches have used PM<sub>2.5</sub> or NO<sub>2</sub> as their research variable. However, predicting a single pollutant would not accurately represent the overall air quality. In order to resolve this drawback in selecting the research variable, a collective air quality indicator has been used all around the world represented by Air Quality Index. Kumar and Goyal (2011b) and P. Singh et al. (2013) handled this drawback by forecasting AQI for Delhi and Lucknow using general statistical models. AQI is a term used by the government to calculate and represent the overall air pollution Sharma et al. (2018). As per the Central Pollution Control Board of India, AQI is calculated taking all available pollutant and meteorological data into consideration which must include either PM<sub>2.5</sub> or PM<sub>10</sub>. Future AQI can be forecasted and categorised according to the national standards for common people to understand and take preventive measures in advance. In this research, the gap has been filled by calculating the AQI from the available pollutant data and forecasting it in the future. Due to insufficient meteorological data, weather and geographical factors have not been included in this research. However, this limitation can be a part of the future scope or improvement for this project.

## 2.4 Critical Evaluation of Research Papers Involving Different Time Series Models

Past researches show general statistical models to be inefficient in forecasting non-linear pollution data due to several drawbacks including correlation, trend, seasonality and outliers. Zhao et al. (2018) mentioned machine learning models to be better in comparison with statistical methods. In their research, Kumar and Goyal (2011a) used general models such as linear regression and were unable to get above average performance in AQI forecasting. Moreover those models were not able to provide important information such as outliers, overall trend and daily or weekly seasonality. As discussed in the earlier section, Cogliani (2001) also faced the problem of correlation among variables while forecasting the pollution of multiple cities. Kumar and K. Jain (2010) by implemented ARIMA model to forecast air pollution of Delhi. Auto correlation and partial auto-correlation plots were utilised to find the input parameters for the model. Since the above plots are difficult to interpret, auto-arima has been implemented in this project as it finds the best parameters for ARIMA automatically. However, one limitation for the project was that ARIMA model is incapable of handing seasonality in data, which according to Guttikunda and Gurjar (2011) is present in Indian air data. In order to remove this limitation of ARIMA, Rahman et al. (2016) implemented seasonal ARIMA model which was able to provide better results by capturing seasonality as well. The model performed better on urban areas. As this model was able to perform better than ARIMA, it has been implemented in this project along with ARIMA for comparison. Neto et al. (2017) found general statistical linear models to be inefficient against time series pollution data containing outliers, trend or seasonality. Another issue with Indian pollution data is the presence of multiple seasonality which most models including Garch were unable to recognise while forecasting. Guttikunda and Gurjar (2011) found the relation between both as it was analysed that pollution in winter season was much higher than summer seasons. So the applied model should have the capability of handling multiple seasonality. M. De Livera et al. (2010) used an advanced forecasting model called TBATS along with Exponential Smoothing. It is a combination of several models and is capable of handling more than one type of seasonality and data with high correlation. TBATS is a collection of several methods namely Trigonometric, Box Cox, ARMA errors, Trend and Seasonality. This model has performed well in most researches but hasn't been implemented in most Indian researches. Due to its capability of handling multiple seasonality TBATS and Holt Exponential Smoothing has been implemented in this project.

**Research Gap:** The major issue with most forecasting models is the incapability of handling peak or outliers, random lags, trend, seasonality with accurate forecasting. None of the current applied forecasting models are efficient in handling data with peaks or outliers. Most general models are cabling of handling one or two of the above time series data features but there is a need of a model capable of handling peaks and other time series characteristics as well simultaneously.

In order to fill this gap, a novel advance forecasting model named Prophet has been implemented in this project on the air pollution data of Gurgaon. This model has been developed recently by Facebook and is capable of handling large random lags in data as well as holidays or peaks. Apart from this Prophet is capable of handling multiple seasonality and trend in the data as well. Kolehmainen et al. (2001) mentioned in the research about the issue of fitting spiked data to the general models. Yenidoğan et al.



(2018) compared the forecasting accuracy of Prophet and ARIMA on bitcoin data. In the research it was found out that the R square value of Prophet to be 94 percent when compared to 68 percent of ARIMA. The model was designed by Facebook for stock market data containing multiple trends, seasonality and outliers. Since Indian air quality data has similar features with respect to stock market data, Prophet has been implemented as a novel model in this research. As no paper was found involving Prophet on Indian air pollution data, it provides the novelty in this research.

## **2.5 Critical evaluation of papers on various deep learning methods used in air quality forecasting**

Along with time series models, deep learning have also performed well in terms of forecasting air pollution. Deep learning has been used in most recent researches involving air pollution forecasting. Kolehmainen et al. (2001) got impressive results using neural networks to forecast Nitrogen dioxide concentration for Stockholm. Ul-Saufie et al. (2011) and Caselli et al. (2009) compared feed forward neural network with multiple regression on air data and found neural network to be the better performer in terms of root mean squared error. However, all of the above researches had a drawback of not being able to model peaks, falls and huge lags in the data. In a study by Guo et al. (2018) Feed forward neural network outperformed boosting and random forest algorithms with respect to multiple evaluation methods. In spite of high forecasting performance of deep learning models, the major limitation is having short term making them unable to remember long past values while forecasting the future. Tsai et al. (2018) and Tao et al. (2019) implemented a deep learning model called Long Short Term Memory capable of considering the long past values while predicting the future. In both researches LSTM outperformed multiple models including Support Vector Machine, boosting and decision tree methods. In the research by Tsai et al. (2018), LSTM outperformed Artificial Neural Network as well. Due to the high performance and long term memory of LSTM, it has been implemented in this research.

Identified Gaps: Moreover, no Indian air quality forecasting paper has been found which compared time series models with deep learning methods. By implementing a collection of multiple time series, statistical and deep learning prediction models this would be a novel research on Indian air pollution data. The prediction error of novel Prophet model would be compared against all applied model in order to find the most accurate and efficient air pollution forecasting model.

## **2.6 Critical Review of Literature Based on Various Evaluation Criteria Adopted**

Evaluation is a critical step in any research project implementation. Each and every model or method implemented should be evaluated using one or several metrics for trustworthy result. Without proper evaluation, a project can be declared as untrustworthy or unauthentic. Caselli et al. (2009) used Root Mean Square Error as the evaluation criteria for forecasting PM2.5. Multiple Linear Regression and Artificial Neural Network were applied and evaluated. Hyndman and Koehler (2006) has mentioned the limitation of RMSE to be good with scaled data only. Similarly, Kolehmainen et al. (2001) applied neural networks to forecast pollution on the data of Stockholm, Sweden. RMSE was the

evaluation measure adopted in the research. Since RMSE represents the mean errors, it is sensitive to outliers. Niska et al. (2004) used neural networks along with parallel genetic algorithm to forecast the Nitrogen Di-oxide concentrations of Helsinki. Regularised Mean Squared Error was used for evaluation. GA performed better than neural network getting low RMSE value. However, by using single evaluation criteria it cannot be assured that the test results are fully trustworthy.

One major drawback of the above papers was the usage of a single evaluation metrics. This drawback was overcome by Tao et al. (2019) in their research involving deep learning models to forecast Beijing PM2.5 concentrations. Good performance was achieved with applied deep learning models. Several evaluation criteria namely Mean Absolute Error, Root Mean Square Error and Symmetric Mean Absolute Percent Error were used to evaluate the performance of the models. In another research involving deep learning techniques by Tsai et al. (2018), Root Mean Squared Error and Mean Absolute Error were applied to evaluate the performance of the models. The intuition behind using the metrics was that RMSE is able to evaluate the level of change of the data and accuracy and MAE gives the actual error values which are in the same unit as the data. In a similar way Ying Siew et al. (2008) applied models such as ARFIMA and ARIMA to forecast the air pollution of Malaysia. Model evaluation was done using a number of evaluation metrics including RMSE, MAE and MAPE were used in order to get validated results.

Identified Gaps: Most researches lack the implementation of several evaluation metrics which provides variety and trustworthy results. Different evaluation metrics has different advantages and drawbacks as suggested by Hyndman and Koehler (2006) in a research. Hyndman and Koehler (2006) compared multiple scale dependent and independent evaluation methods and found MAE to be better for scaled data and Mean Absolute Percentage Error good for non-scaled data. Wang et al. (2015) got impressive results using MAPE as their evaluation metrics. In order to get trustworthy results several evaluation metrics like RMSE, MAPE, MAE and MSE has been implemented in this project.

## 3 Methodology Adopted

### 3.1 Introduction

A modified version of CRISP-DM has been adopted as the methodology in this project Rocha and de Sousa Junior (2010) . Several other processes such as Knowledge Discovery in Databases and SEMMA (Sample, Explore, Modify, Model, and Assess) are also being used in the industry. In the paper by Nadali et al. (2011), it is mentioned that most processes including KDD and SEMMA lack business understanding which is an important aspect for the research project. Due to this important feature, CRISP-DM is being utilised in half of the companies and their data analytic projects Nadali et al. (2011). Being an academic research project, it should also solve a real world problem along with adding some business value. In order to meet the project requirements, two additional modifications have been made to the general CRISP-DM architecture. The modified version of the general methodology has been discussed below.

### 3.2 Modified Project Methodology

The modified CRISP-DM methodology is presented below (1) :

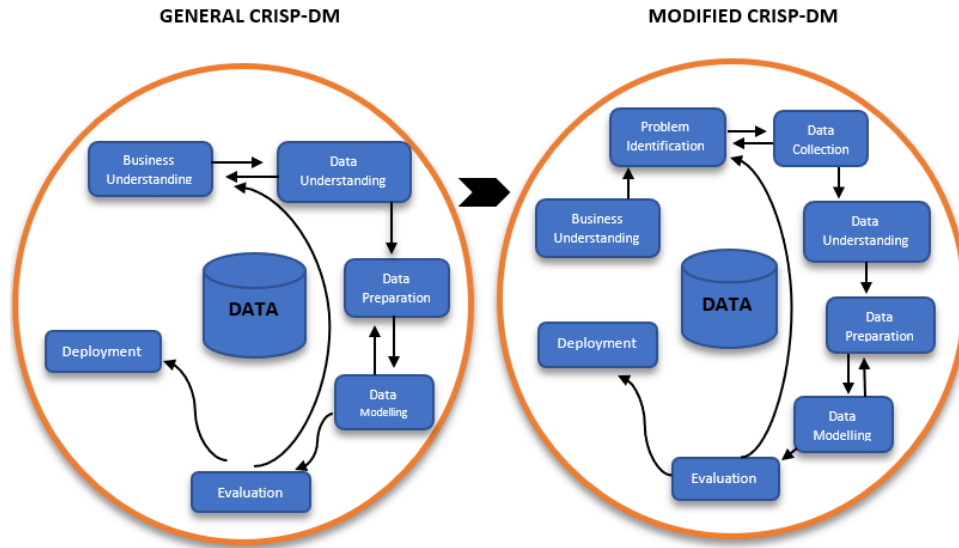


Figure 1: Modified CRISP-DM Methodology Proposed

### 3.2.1 Business Understanding and Problem Identification

The research project deals with the rising problem of air pollution in India. Solving this problem would directly aid the government and people living in the country. This problem provides the motivation behind the research project. An accurate model capable of accurately modelling Indian pollution data could be utilised by the environmental government organisations for better air quality forecasts.

### 3.2.2 Data Collection and Understanding

Data gathering and exploration is an important aspect of any data related projects. Data collected should be authentic and real. Most Indian air pollution researches have gathered their data from the website of Central Pollution Control Board of India. CPCB is an authentic Indian government organisation responsible for recording air quality data for most Indian cities using monitoring stations nationwide. Most pollution researches done on Indian cities have taken the data from CPCB Sharma et al. (2018).

The data for this project has been gathered from the Central Pollution Control Board website<sup>1</sup>. Being the most polluted city in the world, Gurgaon has been chosen as the test location. Dataset ranges from 1/01/2017 until 31/08/2019 containing 8 hourly concentrations of air pollutants namely Sulphur Di-oxide, Ozone, Carbon mono-oxide, Nitrogen di-oxide and Particulate Matter 2.5. As per the official CPCB document, Indian air pollutant concentration varies every 8 hours at minimum. For this reason 8 hourly data has been used in this project. Apart from this, another reason behind selecting 8 hourly data was high missing data points. Choosing 24 hourly data would have resulted in missing dates thereby making imputation difficult. As per CPCB, a minimum of three pollutant data is necessary for the calculation of AQI, one of which should be either PM10 or PM2.5. Keeping this in mind, data has been gathered. Since Gurgaon is a new city and the air quality monitoring stations have been recently installed, enough meteorological data was not found to be included in the research. However, by plotting and analysing

<sup>1</sup><https://app.cpcbcr.com/ccr/#/caaqm-dashboard/caaqm-landing/data>

the gathered pollution data it was found out that PM2.5 accounted for ninety nine percent of the AQI values as the sub-indices of it being the highest among all pollutants. It went in accordance with the CPCB official pollution document as particulate matter being the most responsible pollutant affecting the AQI.

Exploratory data analysis: Exploratory data analysis has been carried out using Excel, R and Python (Spyder). The dataset downloaded had several rows of redundant data which needed to be removed along with a CPCB logo. As the file was in excel format, 'read\_excel' function was used in R to read the file and the first 15 redundant rows were omitted using skip function. EDA functions such as shape, info and describe were used in python for understanding and exploring the dataset further. Matplotlib library was used for visually exploring the separate pollutant concentrations. After plotting the calculated AQI, no visible trend or seasonality was found. Statistical tests for confirming the same has been discussed in the coming sections.

Correlation Analysis: Correlation analysis in the figure2 below shows that PM2.5 is the major pollutant contributing about 99 percent to the overall AQI. This goes according to CPCB as particulate matter being the most responsible pollutant for air pollution in India. It can be seen that the plot of AQI and PM2.5 almost overlap as well. As per the AQI generation formula, PM2.5 concentrations are the maximum everyday (Figure2)

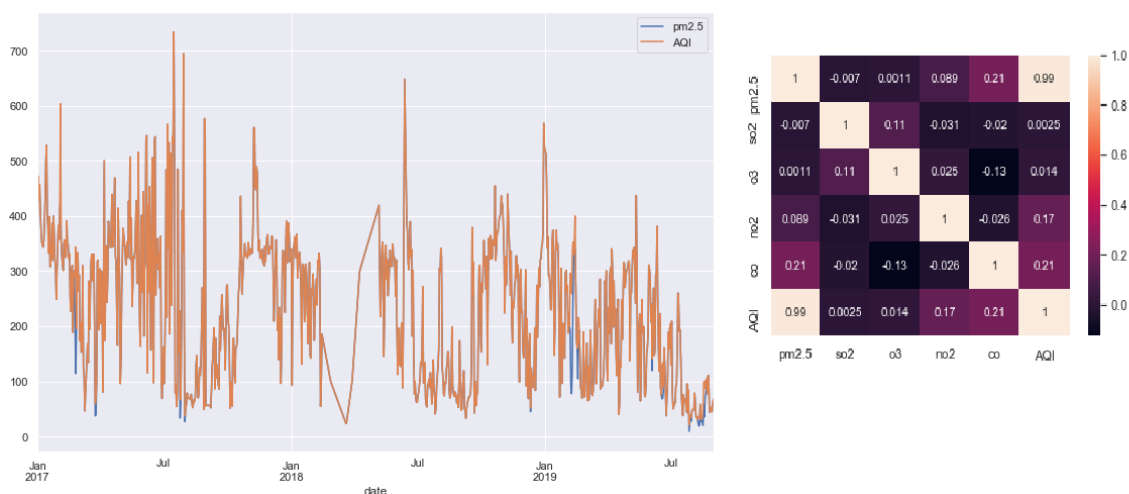


Figure 2: Correlation Analysis

### 3.2.3 Data Preparation

Preprocessing is the process of making data model ready. It involves several stages such as missing value removal, handling white spaces, making calculations and splitting of data into train and test. Preprocessing was the most time consuming part of this project as the data needed cleaning and transformation to get it model ready. The dataset gathered had 5 columns namely SO2, O3, CO2, NO2 and PM2.5. As daily data was required by the novel Prophet model, the datetime column was separated using 'tidyr::separate' function in R. All the columns were converted into numeric and all 0's were replaced with null so that they could be imputed more conveniently. 'Since we were focusing on daily data, 'to\_date' column was removed as it was not required.

|      | date       | time  | To Date          | SO2 | CO | Ozone | PM2.5 | NO2 |
|------|------------|-------|------------------|-----|----|-------|-------|-----|
| 1389 | 08-04-2018 | 16:00 | 09-04-2018 00:00 | NA  | NA | NA    | NA    | NA  |
| 1390 | 09-04-2018 | 00:00 | 09-04-2018 08:00 | NA  | NA | NA    | NA    | NA  |
| 1391 | 09-04-2018 | 08:00 | 09-04-2018 16:00 | NA  | NA | NA    | NA    | NA  |
| 1392 | 09-04-2018 | 16:00 | 10-04-2018 00:00 | NA  | NA | NA    | NA    | NA  |
| 1393 | 10-04-2018 | 00:00 | 10-04-2018 08:00 | NA  | NA | NA    | NA    | NA  |
| 1394 | 10-04-2018 | 08:00 | 10-04-2018 16:00 | NA  | NA | NA    | NA    | NA  |
| 1395 | 10-04-2018 | 16:00 | 11-04-2018 00:00 | NA  | NA | NA    | NA    | NA  |
| 1396 | 11-04-2018 | 00:00 | 11-04-2018 08:00 | NA  | NA | NA    | NA    | NA  |
| 1397 | 11-04-2018 | 08:00 | 11-04-2018 16:00 | NA  | NA | NA    | NA    | NA  |
| 1398 | 11-04-2018 | 16:00 | 12-04-2018 00:00 | NA  | NA | NA    | NA    | NA  |
| 1399 | 12-04-2018 | 00:00 | 12-04-2018 08:00 | NA  | NA | NA    | NA    | NA  |
| 1400 | 12-04-2018 | 08:00 | 12-04-2018 16:00 | NA  | NA | NA    | NA    | NA  |
| 1401 | 12-04-2018 | 16:00 | 13-04-2018 00:00 | NA  | NA | NA    | NA    | NA  |
| 1402 | 13-04-2018 | 00:00 | 13-04-2018 08:00 | NA  | NA | NA    | NA    | NA  |

Figure 3: Missing Values

Handling Missing Data Points : Missing values in a time series dataset can reduce the forecasting performance immensely. If the missing lag is long, it can affect the overall forecast. ‘Is.na’ function was applied to the dataset to get the number of missing values. Out of 21233 datapoints, 2103 were missing. Upon exploration, it was noticed that the data points were not missing at random. Moreover, there were long continuous lags in the data. As the air quality monitoring stations go under maintenance, few consecutive days of data can get missed in a month.

Zakaria and Noor (2018) did a comparative study on several types of imputation methods being used on time series data. Methods such as multiple imputation, mean of top and bottom and nearest neighbour were implemented and compared. Mean top bottom was found out to be the best imputation method. However, as pollution data varies after every 8 hours, mean top bottom would not be a good choice as it would replace the missing value by the average of its previous and next value. Moshenberg et al. (2015) used spectral imputation method to fill the missing values. It was found out that the method was not efficient when the missing data size was large or the data was not missing at random. Other imputation method like forward and backward fill or pairwise deletion would not be effective as the data can have seasonality, trend or outliers.

In order to resolve all the drawbacks of the above mentioned methods, a method involving seasonal adjustment along with linear interpolation has been adopted in this project. As mentioned in ‘towardsdatascience<sup>2</sup>’, this method can handle time series data with both trend and seasonality. Other methods such as mean, mode and median are not good at handling time stamped data. This method is useful if there are long missing gaps in the data. ‘na.seadec’ function was applied to the dataset to fill the missing datapoints. All missing values were filled by first adjusting the seasonality if any and then by interpolating. The dataset was then saved as a csv and imported to Python for further processing and transformation.

Transformation: After reading the csv in Python, the column containing the date and time was transformed into datetime format for Python and models to understand. This was done using the pandas library function ‘pd.to\_datetime’. As the format of the date

<sup>2</sup><https://towardsdatascience.com/how-to-handle-missing-data-8646b18db0d4>

was not default in the csv used, it was specified in the function. As all the columns apart from datetime had integers with decimal values, those columns were converted to float and the 8 hourly data was aggregated to daily data by using a user-defined-function. The reason behind aggregation was that the novel Prophet model takes daily data as its parameter. In order to convert the dataset into time series, the date column was set as an index. Since AQI has been chosen as the research variable, its calculation has been explained in the following section.

**AIR QUALITY INDEX:** AQI is the measure accepted all around the world to represent pollution as it is calculated from the combined pollutant data. Different countries have different formulas to calculate AQI from pollutants. Multiple researches like Wang et al. (2017), Kumar and Goyal (2011b), P. Singh et al. (2013) and Cogliani (2001) have used AQI as their research variable. Kumar and Goyal (2011a) in their research adopted US aqi formula to calculate the air quality index. As mentioned by Feng et al. (2015), AQI is used to represent the complete pollutants data into a single column so that it can be forecasted easily and accurately. To calculate the AQI for this project, an AQI calculator has been used. It has been created by the Central Pollution Control Board of India and is freely available to calculate accurate AQI values from a given pollutant data. The calculator was available at [https://app.cpcbccr.com/ccr\\_docs/AQI%20-Calculator.xls](https://app.cpcbccr.com/ccr_docs/AQI%20-Calculator.xls). Being in an excel format, the formula for calculating the sub-indices of different pollutants were gathered and implemented in the csv itself and five new sub-indices columns were generated. From those sub-indices the maximum values were taken as the AQI for a particular day. The formula for calculating the sub-indices can be stated as follows:

$$I_p = [(IHI - ILO) / (BHI - BLO) * (C_p - BLO)] + ILO$$

$I_p$  and  $C_p$  are the sub index for a given pollutant  
 BHI= Breakpoint concentration greater or equal to given concentration.  
 BLO= Breakpoint concentration smaller or equal to given concentration.  
 IHI = AQI measure as per BHI  
 ILO = AQI measure as per to BLO

Figure 4: AQI Formula

Kumar and Goyal (2011a) used US-AQI to calculate the AQI for their data. In the official document published by CPCB at <http://www.indiaenvironmentportal.org.in/files/file/Air%20Quality%20Index.pdf>, most AQI's has been compared with the IND-AQI. Fenstock AQI is not applicable for daily data forecasting. Similarly, to calculate Ontario API has only two pollutants SO<sub>2</sub> and COH included in its formula. It does not include the value of particulate matter, which is one of the most important pollutant responsible for air pollution in India. As per CPCB, the major issue with most AQI's is that their formula suffer from ambiguity and eclipsing as most formula add the sub-indices of separate pollutants to get the AQI. For example if two sub-indices are 70 and 80, their addition would result in 150 which is higher than the pollution standards. However, the actual values for sub-indices are below the pollution range. This produces ambiguity and eclipsing in data. IND-AQI resolves this drawback by taking the maximum value of all available sub-indices to calculate AQI. After the AQI has been calculated in excel, it has been read into python and the pollutant data columns have been removed to make the data ready for modelling. The final dataset has an AQI column along with a date column index and is ready for further analysis followed my modelling. First two research objectives have been achieved after the completion of data preprocessing.

### 3.2.4 Data Modeling

Tests for Stationarity: Before fitting models on the data, several tests were implemented as well. These tests confirmed the validity of the dataset to be used for time series forecasting. The most important fact that separates time series data project from any other is Stationarity. Stationary time series implies that there is no specific trend or seasonality in the data. General classification or regression projects do not have time related features such as trend or seasonality. Most pollution researches done on air pollution found their data to be non-stationary as pollution tend to change from season to season or month to month. Models such as AR, ARMA and ARIMA are not efficient in handling non-stationary data. So in order to use these models, stationarity tests were done. Autocorrelation and Partial auto correlation plots were implemented. Statistical variance and mean summary tests showed that the dataset had different variance and mean for different intervals, implying the data to be non-stationary. Gaussian distribution has also been checked using histogram plot in Python, which showed the series to be skewed. However, general plots can be deceiving to the human eye. Augmented Dickey Fuller Test and Kwiatkowski.Phillips.Schmidt.Shin test were implemented to check the stationarity of the dataset. Both ADF and KPSS are the two most popular statistical tests being used for time series. The output of both the tests showed the data to be stationary. Seasonal decomposition also shows no presence of clear seasonality in data.

As the data came out to be stationary, all the models have been directly applied as no differencing was needed. Auto Regression with different lags (AR1, AR2, AR19), ARMA, ARIMA, Simple Exponential Smoothing, SARIMAX, LSTM, TBATS, Rolling ARIMA has been implemented along with the novel PROPHET model for comparison, although only top performing models have been mentioned in the project report. The research objective involving implementation of all the models have been achieved after this stage. Detailed explanation of the models implemented has been discussed in the later implementation section 5.

### 3.2.5 Evaluation

Model evaluation has been carried out using several evaluation metrics to get trustworthy results. As per the literature reviewed Tsai et al. (2018), Ying Siew et al. (2008) state-of-the art popular evaluation metrics like MAE, RMSE, MSE and MAPE has been implemented in the project. Upon evaluation, PROPHET came out to be the most accurate forecasting model in terms of every evaluation metrics applied. All models have been evaluation on the basis of both weekly and monthly forecasts. Apart from the evaluation metrics, the PROPHET model has also been tested on a new dataset of Delhi

Mean Squared Error: MSE is obtained by taking the average of squared forecasted errors in any prediction. Due to the squared errors, large forecasting differences are converted to even bigger errors by squaring them. So outliers increase the MSE values abruptly. Since the MSE of PROPHET came out to be the least among all models, it shows that the novel Prophet is capable of handling outliers effectively.

$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2$$

Figure 5: MSE ( $y_i$  and  $\hat{y}_i$  is the test and prediction values)

Mean Absolute Error: Mean Absolute error can be described as the average of all forecast errors, where all forecasted values are positive. MAE is not sensitive to outliers as it takes the direct absolute forecast difference between the test and predictions. This provides MAE an advantage over mean squared error as it is very sensitive to outliers. Since there are a number of peak values in the data, MAE has been chosen as the primary evaluation metric.

$$\text{MAE} = \frac{\sum_{t=1}^k |\hat{y}_t - y_t|}{k},$$

Figure 6: MAE ( $y_t$  and  $\hat{y}_t$  is the test and prediction values)

Root Mean Squared Error: RMSE is basically the square root of the obtained Mean Squared Error. The general advantage of RMSE over MSE is that RMSE has the same units as the data making it easier to interpret. RMSE is one of the most popular evaluation metrics with respect to time series projects. Most reviewed researches such as Kolehmainen et al. (2001) and Ying Siew et al. (2008) has selected RMSE to be their evaluation metrics.

$$\text{RMSE} = \sqrt{\frac{1}{N} \sum_{i=1}^N (O_i - P_i)^2}$$

Figure 7: RMSE (N means number of time data points and  $P_i$ ,  $O_i$  are the predictions and Observations)

Mean Absolute Percentage Error: Most evaluation metrics such as MSE and RMSE are scale dependent. So they are not so reliable when the data has different scales. Since the project is on univariate time series, there is only one column to be forecasted. Scaling is required when there are multiple variables of different scales. The main advantage of MAPE is that it is scale independent. Several popular air pollution researches such as Wang et al. (2015) included MAPE as their evaluation metrics. Inclusion of MAPE has provided variety to this research.

$$\text{MAPE} = \frac{\sum_{i=1}^n \left| \frac{x_i - \hat{x}_i}{x_i} \right|}{n} \times 100\%$$

Figure 8: MAPE ( $\hat{x}_i$  and  $x_i$  represent the predicted and observed values and n denotes the number of predictions)



By implementing all the above mentioned evaluation metrics, research objective has been achieved.

### 3.2.6 Deployment

In an industrial point of view, deployment refers to the release of a model or software in the market for use. As the research project is for academic purpose, visualisations of the performance results obtained along with the project report constitutes as the deployment. Moreover, as it is evident from the results that the novel Prophet model has outperformed other compared state-of-the-art mode, this project or model can be used by the environmental agencies for better forecasting.

## 4 Project Design Architecture

### 4.1 Introduction

A three tier architecture has been utilised for the research project. Most software Industry projects use three tier architecture. The reason behind using a three tier architecture is that the project covers all the three level of architecture including Data, business logic and client layer.

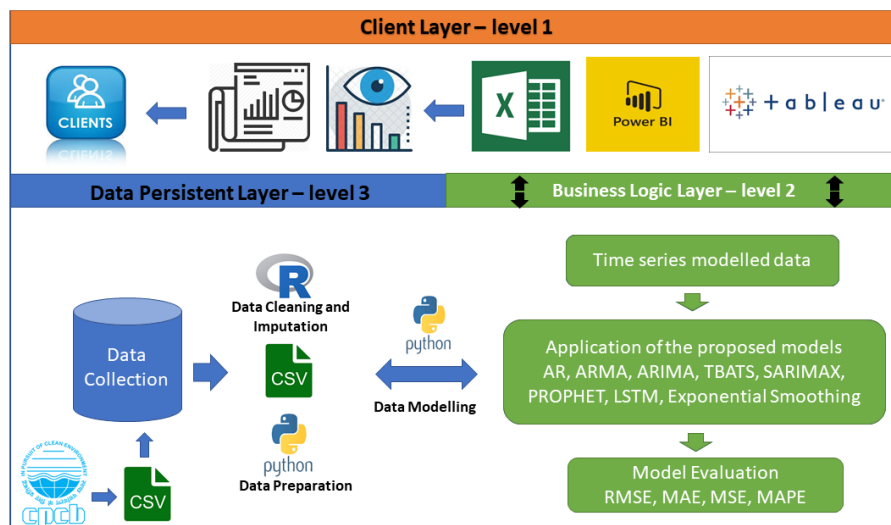


Figure 9: Data flow Diagram

#### 4.1.1 Data Layer

The data layer goes in accordance with the data collection layer of crisp-dm methodology. For this project, the data has been downloaded as an csv from the official CPCB website <https://app.cpcbcr.com/ccr/#/caaqm-dashboard/caaqm-landing/data>. All data related calculations and preprocessing has been done in this layer.

### 4.1.2 Business Logic Layer

Business logic layer deals with the application and evaluation of all the models and algorithm. This layer is the intermediary layer between the client and data. All the models and evaluation metrics mentioned in the later section has been implemented as a part of this layer.

### 4.1.3 Client Layer

This layer is the outmost layer of the architecture dealing with the client end of the project. After the completion of the modelling and evaluation phase, the results were noted and visualised by using several tools like Tableau, PowerBI and matplotlib(python). An academic report has been created containing all the details about the implementation and insights for the end user to understand.

## 5 Implementation, Evaluation Along with Analysis of Results Obtained from Pollution Forecasting Models

### 5.1 Introduction

Implementation and Evaluation are two major parts in any data analytic project. For this project, Python(Spyder) has been used for model implementation and evaluation. Analysis and visualisation of results has been done using Python and Tableau. Most packages were already available in Python, the rest were installed using 'pip install' function. Most time series models were available in 'statsmodel' package. All plotting functions like 'pacf', 'acf' and 'lag\_plot' were either called from 'pandas' or 'statsmodel'. Implementation helped in achieving the research objective.

Lag Plot Correlation Check: Since the project had a univariate time series AQI column. Unlike general classification or regression projects, correlation in time series refers to plotting a time series at time  $x(t)$  on x-axis with the same time series at time  $x(t+1)$  on y-axis. The lag plot shows a positive correlation among the time series at different time intervals. According to the obtained lag plot, the time series is good for forecasting the future.

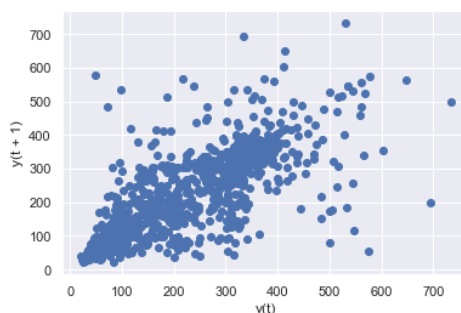


Figure 10: Lag Plot

Auto-correlation and Partial-autocorrelation: PACF and ACF plots are used to find the complete and partial autocorrelation values of a time series with its past lagged values. ACF finds the correlation with lagged values and PACF finds the autocorrelation with the residuals. Kumar and De Ridder (2010) AR and MA order can be found out from the ACF and PACF plots. It can be noticed that almost all the lags lie inside the confidence interval which is by default 95 percent. As almost all lags lie inside the CI. However, these plots can be misleading and difficult to interpret.

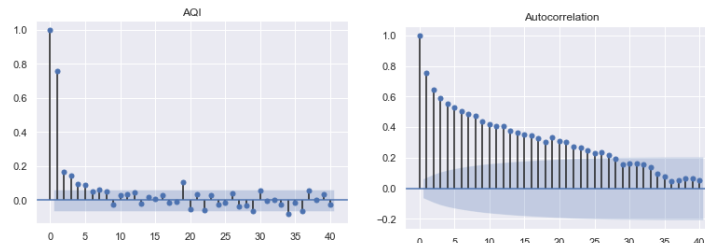


Figure 11: ACF and PACF

Augmented Dickey Fuller and Kwiatkowski Phillips Schmidt Shin Test<sup>3</sup>: As plots can be misleading and can give the wrong idea about whether the series is stationary or not, ADF and KPSS tests were used to confirm the nature of time series data. ADF checks the null hypothesis that whether the time series can be represented by a unit root or not and KPSS checks whether or not the time series is trend stationary. ADF and KPSS tests are opposite in nature. ‘adfuller’ and ‘kpss’ functions were used .

```
In [42]: kpss_test(dataset['AQI'], regression='ct')
KPSS Statistic: 0.07104076248680612
p-value: 0.1
num lags: 22
Critical Values:
 10% : 0.119
  5% : 0.146
 2.5% : 0.176
  1% : 0.216
Result: The series is stationary
```

| ADF Test Statistics  | -5.103335  |
|----------------------|------------|
| p-value              | 0.000014   |
| # lags used          | 6.000000   |
| # observations       | 966.000000 |
| critical value (1%)  | -3.437138  |
| critical value (5%)  | -2.864537  |
| critical value (10%) | -2.568366  |
| dtype:               | float64    |

Figure 12: Stationarity Tests

As the p-value of KPSS is more than 0.05 and the p-value of ADF is less than 0.05, both tests prove the time series to be stationary.

Decomposition: Time series can have multiple components such as trend, residuals and seasonality. Due to seasonality, the pollution can be different in winters then summers. In order to check the above features, decomposition was done on the data. ‘seasonal\_decompose’ function was used from the ‘statsmodel’ library. It was noticed that no clear trend or seasonality was seen in the plot.

<sup>3</sup><https://www.analyticsvidhya.com/blog/2018/09/non-stationary-time-series-python/>

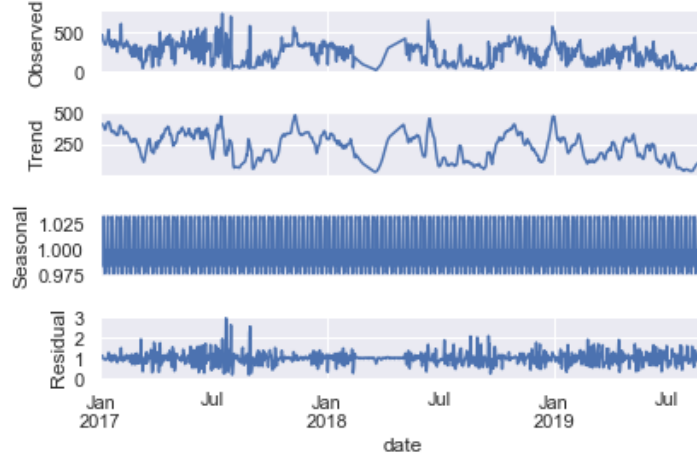


Figure 13: Seasonal Decomposition

## 5.2 Model Implementation and Evaluation

This section deals with the implementation and evaluation of applied models individually.

### 5.2.1 Implementation and Evaluation of Exponential Smoothing Forecasting Model

Exponential smoothing has been implemented using the ‘ExponentialSmoothing’ function from the library ‘statsmodels.tsa.holtwinters’. Parameters like trend and seasonality were set to multiplicative rather than additive as there was no visible growing trend in the plot. As no clear seasonality was seen in the seasonal decomposition, several values for the parameter ‘seasonal\_periods’ were tried and the best results were obtained with 4 seasonal periods. The reason can be that Indian weather has 4 different seasons in a year. Triple exponential smoothing was used as it can also model hidden trend or seasonality M. De Livera et al. (2010).

**Evaluation:** RMSE, MSE, MAE, MAPE and the total execution time was calculated using function ‘time.time’ imported from the library ‘time’. The results show the model to be giving average forecasts. Exponential Smoothing gave better long term forecast in comparison with short term weekly forecast.

| Forecasts | RMSE | MSE    | MAE  | MAPE | Execution Time(sec) |
|-----------|------|--------|------|------|---------------------|
| 7 Days    | 42.1 | 1777   | 40   | 80.4 | 0.34                |
| 30 Days   | 38.7 | 1501.1 | 28.4 | 38   | 0.429               |

### 5.2.2 Implementation and Evaluation of Auto-Regressive(AR) Forecasting Model

AR model uses an auto-regressive term to model time series. It basically uses an term to represent the current state series  $x(t)$  with its passed vales. It calculates a term  $p$ , which represents the number of past value required to generate the current values Kumar and K. Jain (2010). AR model was tested for three different lags that is 1,2 and 19 where 19 was the best performer. A parameter (ic=’t-stat’) was used to get the best lag value

which came out to be 19. It can be seen in the graph below, forecasting got better by increasing the lags.

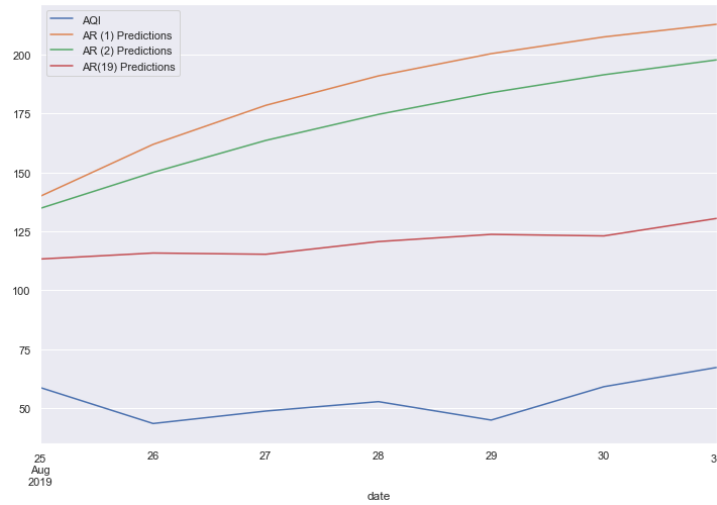


Figure 14: AR Model

**Evaluation:** Since, AR19 gave the best performance compared to AR1 and AR2, the results of AR19 has been discussed. Similar to exponential smoothing, AR also performed better for long term predictions. The overall performance of AR was not satisfactory but the execution time was impressive. Model was not able to capture changes in data.

| Forecasts | RMSE | MSE  | MAE | MAPE | Execution Time(sec) |
|-----------|------|------|-----|------|---------------------|
| 7 Days    | 67   | 4501 | 66  | 128  | 0.013               |
| 30 Days   | 37   | 1405 | 30  | 62   | 0.018               |

### 5.2.3 Implementation and Evaluation of ARMA Forecasting Model

Autoregressive moving average model or ARMA is a collection of two separate processes namely autoregression and moving average. Similar to AR it used an auto-regression component ‘p’ and combines it with an additional moving average component ‘q’ Kumar and K. Jain (2010). The comparison between the forecast and true data can be seen in the below image. (figure 15)

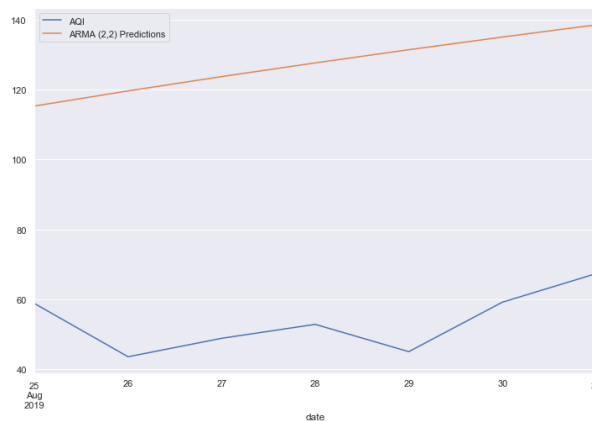


Figure 15: ARMA Model

**Evaluation:** The performance of ARMA model increased for long term forecasts though the execution time was more or less constant. The model was not able to capture the changes, peaks and falls in the data.

| Forecasts | RMSE | MSE  | MAE  | MAPE | Execution Time(sec) |
|-----------|------|------|------|------|---------------------|
| 7 Days    | 74   | 5497 | 73   | 141  | 0.382               |
| 30 Days   | 40.8 | 1665 | 31.8 | 66   | 0.388               |

#### 5.2.4 Implementation and Evaluation of ARIMA Forecasting Model

Since, the performance of ARMA was not satisfactory, ARIMA was implemented. ARIMA is one of the most utilised time series model. Most researches has implemented ARIMA to be the baseline for their research Kumar and K. Jain (2010). ARIMA is the combination of autoregressive(p) and moving average(q) separated by a differencing term 'd'. ARIMA is represented as ARIMA(p,d,q) and the values of these parameters were obtained using a function called 'auto\_arima' which was taken from the library 'pmdarima'. Since ACF and PACF plots can be mis-leading or difficult to interpret, auto-arima checked different parameters by passing them into arima to get the best values. The best values were found to be p=2, d=1, q=2. '.predict' function was used to make the predictions.

**Evaluation:**ARIMA performed better than ARMA for short term forecasting but the performance of ARIMA was not good compared to ARMA for 30 days forecast.

| Forecasts | RMSE | MSE  | MAE  | MAPE | Execution Time(sec) |
|-----------|------|------|------|------|---------------------|
| 7 Days    | 74   | 5497 | 73   | 141  | 0.382               |
| 30 Days   | 40.8 | 1665 | 31.8 | 66   | 0.388               |

#### 5.2.5 Implementation and Evaluation of SARIMA Forecasting Model

SARIMA is the extension of ARIMA by adding an additional component of seasonality to it. Since, there was no visible seasonality in the seasonal decomposition, SARIMA was implemented in comparison to ARIMA. SARIMA was introduced by Box and Jenkins. Multiple researches like Gocheva-Ilieva et al. (2013) showed that SARIMA was able to model the seasonality present in the data thereby giving better forecast. SARIMA can be represented by the following:

$$\text{SARIMA}(p,d,q)(P,D,Q,M)$$

Where p,d,q are the ARIMA terms and P,D,Q,M refers to the seasonal auto-regressive order, seasonal difference, seasonal moving average and number of time steps in a single season

**Evaluation:** Auto-arima was used to get the best order values for test. Auto-arima gave SARIMAX(1,1,1) as the best model. SARIMAX performed better than ARIMA showing that some seasonality may be present in the data. The performance improved for long term forecasting and the execution time was low as well. Overall, SARIMA forecasted the value with good accuracy and less error.

| Forecasts | RMSE | MSE  | MAE | MAPE | Execution Time(sec) |
|-----------|------|------|-----|------|---------------------|
| 7 Days    | 37   | 1398 | 36  | 71   | 0.23                |
| 30 Days   | 26   | 711  | 21  | 36   | 0.188               |

### 5.2.6 Implementation and Evaluation of LSTM Forecasting Model

LSTM stands for long short term memory. It is a type of recurrent neural network capable of remembering long past values to make the future predictions. This capability of LSTM makes it stand out from other deep learning models for pollution forecasting Tsai et al. (2018). The capacity of LSTM in handling volatility in the data was discussed by Kong et al. (2019) in their research. This model has outperformed popular models like K- nearest neighbour and back propagation neural network by forecasting accurate short term power load for New South Wales data. Since LSTM requires scaled data, ‘MinMaxScaler’ function was imported from the ‘sklearn.preprocessing’ library to scale the data. As deep learning models require the data to be in a particular format, Instead of directly fitting the model on train data, a function named ‘timeseriesgenerator’ was imported from the ‘keras’ library and fitted on the scaled train data by specifying the number of input as 30 and features as 1 with batch size of 30.

**Evaluation:** Thirty epochs were made on model fit and the loss function graph was also generated. The evaluation of short and long term lstm forecasting has been discussed below:

| Forecasts | RMSE | MSE   | MAE | MAPE | Execution Time(sec) |
|-----------|------|-------|-----|------|---------------------|
| 7 Days    | 101  | 10240 | 99  | 190  | 59.9                |
| 30 Days   | 116  | 13667 | 106 | 212  | 47.2                |

### 5.2.7 Implementation and Evaluation of TBATS Forecasting Model

TBATS is a collection of several features like Trigonometry, Box-Cox to handle heterogeneity, ARMA error, Trend and Seasonality. M. De Livera et al. (2010) mentioned the advantages of TBATS in comparison with other time series model. As TBATS is good in handling complex seasonality and the seasonal decomposition on the data did not showed clear seasonality, it was implemented in the project. ‘TBATS’ function was used and the ‘seasonal\_periods’ parameter was set to yearly seasonality. Both short and long term forecasting was done using ‘forecast’ function. It was seen that though TBATS was not able to model the peaks in data but it was close to the mean.

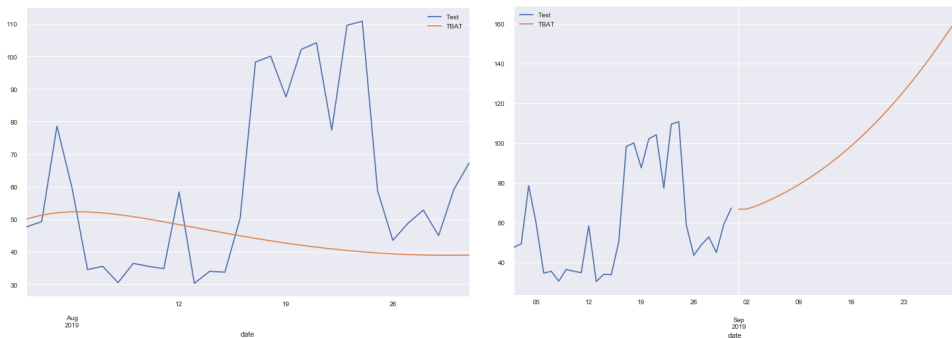


Figure 16: TBATS Model

**Evaluation:** Model was evaluated with the four evaluation metrics along with execution time. It is seen that TBATS model gave good forecasting results, especially for long term forecast. The execution time was found to be higher.

| Forecasts | RMSE | MSE  | MAE | MAPE | Execution Time(sec) |
|-----------|------|------|-----|------|---------------------|
| 7 Days    | 56   | 3174 | 55  | 108  | 109.5               |
| 30 Days   | 32   | 1062 | 25  | 38   | 79.5                |

### 5.2.8 Implementation and Evaluation of PROPHET Forecasting Model

Implementing PROPHET was the novelty for this research as no papers were found involving its application to predict Indian air pollution. It is a newly developed forecasting model launched by Facebook engineers, and is capable of handling most time series features such as holidays, outliers, trend and seasonality<sup>4</sup>. ‘Prophet’ function was imported from ‘fbprophet’ library. The columns were converted to the format ‘ds’, ‘y’ as the model needs the dataset in this format. The predictions were stored in a future dataframe having the predicted dates as an index. ‘make\_future\_dataframe’ function was used to create the dataframe and ‘predict’ was used forecast values.

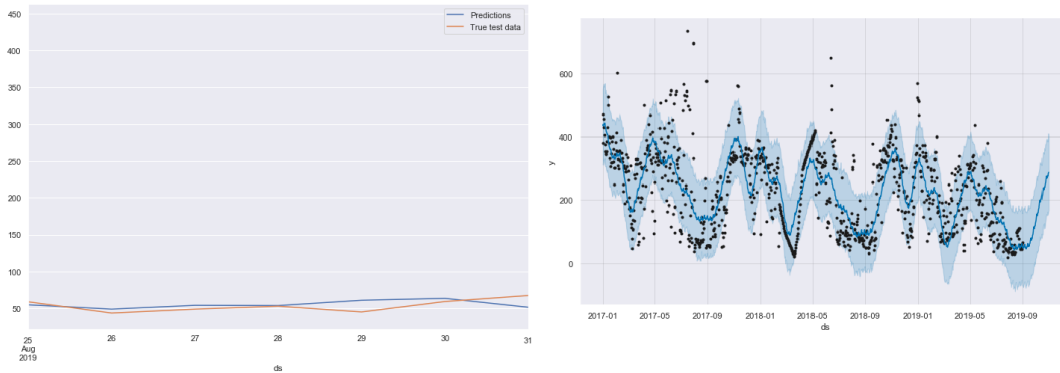


Figure 17: PROPHET Model

The major insight which was found upon implementation was that prophet was able to model the peaks and falls in the data better all the compared models. Thus it could help in solving the drawback of fitting spikes which occurred in most research like Kolehmainen et al. (2001) . In the second image containing the forecast, blue line refers to the actual forecasted future values, black dot represent the data points available and light blue region refers to the confidence interval or the degree of variance.

**Evaluation:** Prophet gave the lowest errors on all evaluation metrics for short term air pollution forecast. The execution time recorded was quite high in comparison to other models.

| Forecasts  | RMSE | MSE  | MAE | MAPE | Execution Time(sec) |
|------------|------|------|-----|------|---------------------|
| 7 Days     | 9    | 85   | 7   | 13   | 3.27                |
| 30 Days    | 35   | 1295 | 26  | 36   | 6.55                |
| Delhi Data | 34   | 1169 | 29  | 7    | 2.8                 |

**Evaluation of Prophet on Delhi Data:** As Prophet outperformed all applied models, In order to further test the forecasting accuracy of Prophet, it was applied to a new New Delhi test data. It was found out that Prophet gave accurate predictions with low values of MAE, MAPE and RMSE considering the AQI values were higher in Delhi data.

<sup>4</sup><https://research.fb.com/prophet-forecasting-at-scale/>



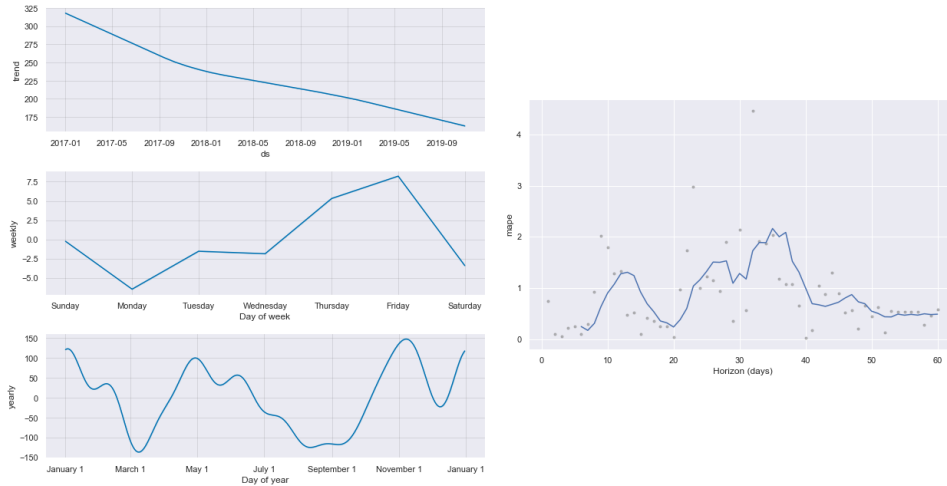


Figure 18: PROPHET Components

‘plot\_components’ is an inbuilt feature of prophet to plot different aspects such as trend and weekly seasonality. Prophet’s inbuilt cross validation was also performed. The pollution was found to be higher on weekends and in winter months which is not surprising since people tend to travel during weekends and temperature is lower in winters. In the inbuilt cross validation metric plot, it was seen that the mape value of Prophet remains more or less constant in all time intervals that is 0-60 days forecast.

## 6 Analysis of Results Obtained

After successful evaluation of separate models, a combined evaluation matrix and forecasts were created to compare and contrast all the models applied.

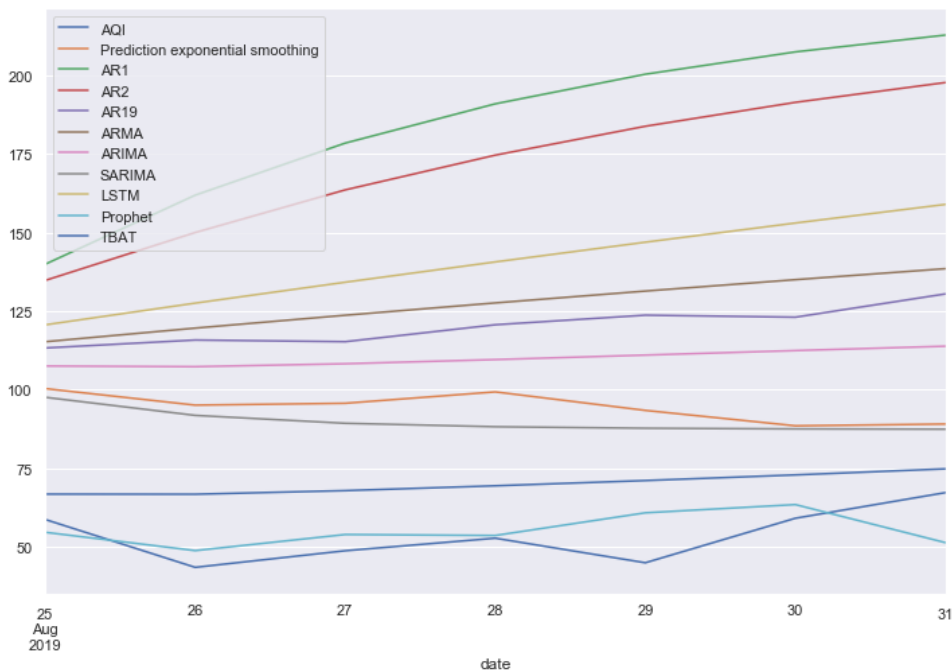


Figure 19: Plotted Predictions

Since, this project was based on short air quality forecasting, one week forecasting data has been added to the final table for comparison. From the above prediction comparison in figure19, it can be clearly noticed that the novel PROPHET was the most accurate short term air quality forecasting model capable of providing quality forecast. PROPHET was able to model the trend, seasonality and especially peaks in the data which was not seen by any other model.

| Model                        | RMSE        | MSE          | MAE         | MAPE        | Execution_Time(sec) |
|------------------------------|-------------|--------------|-------------|-------------|---------------------|
| <b>PROPHET</b>               | <b>9</b>    | <b>85</b>    | <b>7</b>    | <b>13</b>   | <b>3.27</b>         |
| <b>TBATS</b>                 | <b>56</b>   | <b>3174</b>  | <b>55</b>   | <b>108</b>  | <b>109.5</b>        |
| <b>LSTM</b>                  | <b>101</b>  | <b>10240</b> | <b>99</b>   | <b>190</b>  | <b>59.9</b>         |
| <b>SARIMA</b>                | <b>37</b>   | <b>1398</b>  | <b>36</b>   | <b>71</b>   | <b>0.23</b>         |
| <b>ARIMA</b>                 | <b>56.8</b> | <b>3227</b>  | <b>56.4</b> | <b>109</b>  | <b>0.34</b>         |
| <b>ARMA</b>                  | <b>74</b>   | <b>5497</b>  | <b>73</b>   | <b>141</b>  | <b>0.382</b>        |
| <b>AR</b>                    | <b>67</b>   | <b>4501</b>  | <b>66</b>   | <b>128</b>  | <b>0.013</b>        |
| <b>Exponential Smoothing</b> | <b>42.1</b> | <b>1777</b>  | <b>40</b>   | <b>80.4</b> | <b>0.34</b>         |

Figure 20: Results Comparison

As it is evident from the above table in figure20, prophet got the lowest error measures for all evaluation metrics apart from execution time. Since execution time is not a matter of concern for this pollution forecasting project, it can be said that PROPHET outperformed all state-of-the-art models applied. Moreover PROPHET got low errors for a new testset of delhi as well.It can be said that the novel PROPHET model is capable of giving accurate forecasts for air pollution datasets belonging to different Indian cities. This answers the research questions mentioned in section 1.3 that novel PROPHET can forecast air quality better than the compared state-of-the-art models and thus help in improving the current pollution crisis in India.

## 7 Conclusion and Future Scope

The primary objective for this research was the forecasting of Indian air pollution accurately and checking whether the novel Prophet model can perform better than current state-of-the-art models. Both the objectives have been achieved after the implementation and evaluation of all models. PROPHET outperformed all applied models with the lowest RMSE, MSE, MAE and MAPE. This shows that the Facebook Prophet can be used to accurately model pollution data thereby giving reliable forecast. Other than Prophet, TBATS and SARIMA were also able provide good predictions with low errors. Moreover, novel Prophet was also tested on a new dataset of Delhi and Prophet was able to provide accurate forecasts with low errors on new dataset as well. It can be said that Prophet can be used on different pollution data for accurate forecasts. The objtives mentioned in section 1.4 have been achieved

Limitation in this research project was the unavailability of meteorological data which could have included while calculating AQI. Due to the given deadline and complexity of AQI calculation formulas, the calculation was done in excel. In the future the AQI calculation formula could be automated and real-time forecasting could be done.

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