

# Article

# Hourly PM<sub>2.5</sub> Estimates from a Geostationary Satellite Based on an Ensemble Learning Algorithm and Their Spatiotemporal Patterns over Central East China

# Jianjun Liu<sup>1</sup>, Fuzhong Weng<sup>2,\*</sup>, Zhanqing Li<sup>3,4</sup> and Maureen C. Cribb<sup>3</sup>

- <sup>1</sup> Laboratory of Environmental Model and Data Optima (EMDO), Laurel, MD 20707, USA
- <sup>2</sup> State Key Laboratory of Severe Weather, Beijing 100081, China
- <sup>3</sup> Earth System Science Interdisciplinary Center, University of Maryland, College Park, MD 20740, USA
- <sup>4</sup> Department of Atmospheric and Oceanic Science, University of Maryland, College Park, MD 20742, USA
- \* Correspondence: wengfz@cma.gov.cn

Received: 23 July 2019; Accepted: 9 September 2019; Published: 12 September 2019



Abstract: Satellite-derived aerosol optical depths (AODs) have been widely used to estimate surface fine particulate matter (PM<sub>2.5</sub>) concentrations over areas that do not have PM<sub>2.5</sub> monitoring sites. To date, most studies have focused on estimating daily  $PM_{2.5}$  concentrations using polar-orbiting satellite data (e.g., from the Moderate Resolution Imaging Spectroradiometer), which are inadequate for understanding the evolution of PM<sub>2.5</sub> distributions. This study estimates hourly PM<sub>2.5</sub> concentrations from Himawari AOD and meteorological parameters using an ensemble learning model. We analyzed the spatial agglomeration patterns of the estimated PM<sub>2.5</sub> concentrations over central East China. The estimated PM<sub>2.5</sub> concentrations agree well with ground-based data with an overall cross-validated coefficient of determination of 0.86 and a root-mean-square error of 17.3 µg m<sup>-3</sup>. Satellite-estimated PM<sub>2.5</sub> concentrations over central East China display a north-to-south decreasing gradient with the highest concentration in winter and the lowest concentration in summer. Diurnally, concentrations are higher in the morning and lower in the afternoon. PM<sub>2.5</sub> concentrations exhibit a significant spatial agglomeration effect in central East China. The errors in AOD do not necessarily affect the retrieval accuracy of PM<sub>2.5</sub> proportionally, especially if the error is systematic. High-frequency spatiotemporal PM<sub>2.5</sub> variations can improve our understanding of the formation and transportation processes of regional pollution episodes.

**Keywords:** hourly PM<sub>2.5</sub> concentrations; ensemble machine learning; spatiotemporal patterns; central East China

# 1. Introduction

The concentration of atmospheric particulate matter with an aerodynamic diameter of less than 2.5 micrometers (PM<sub>2.5</sub>) is an important index of air pollution and has been widely used in epidemiological studies, such as the exposure response functions for health effects of air pollutants [1] and an assessment of mortality attributable to pollution [2]. PM<sub>2.5</sub> has been reported to be strongly associated with cardiovascular diseases, public morbidity, and premature death (e.g., [3,4]). Studies on PM<sub>2.5</sub> have garnered more and more attention from the public health, government, and scientific communities in recent years (e.g., [5,6]) because PM<sub>2.5</sub> has become the primary air pollutant in the rapidly growing megacities of developing countries such as China. Air quality monitoring sites are often sparse and often make measurements at a low spatial resolution. This limits our ability to evaluate the dynamics of air pollution, do human exposure assessments, and contribute to policy making.

Various methods have been developed for estimating the spatial and temporal distributions of PM<sub>2.5</sub> concentrations on a global scale using satellite-derived column aerosol optical depth (AOD)



estimates [6]. These methods include the combination of chemical transport model outputs and AOD (e.g., [7–10]), semi-empirical models based on physical understanding (e.g., [11,12]), and empirical statistical models (e.g., [13–15]). Among them, empirical statistical models are much easier to implement and can estimate PM<sub>2.5</sub> concentrations with an acceptable accuracy [16,17] even if they still suffer from some problems, e.g., regional differences. Different statistical models have been developed to estimate surface-level PM<sub>2.5</sub> concentrations using AOD only or a combination of AOD and other variables such as meteorological variables, including linear regression models (e.g., [13,18–20]), geographically weighted regression models (e.g., [21–23]), mixed-effects models (e.g., [24,25]), generalized additive models (e.g., [26,27]), multi-stage models (e.g., [5,26,28]), and Bayesian hierarchical models (e.g., [6,29]).

Nonlinear and nonparametric machine learning algorithms involve learning model structures from training data and generally show a better predictive performance than conventional statistical models [30,31] in capturing the complex relationship between PM<sub>2.5</sub>, AOD, and multiple related variables. Various machine learning algorithms have been tested and developed to predict PM<sub>2.5</sub> concentrations such as the geo-intelligent deep belief network (e.g., [17]), the back-propagation neural network (e.g., [19]), and support vector regression (e.g., [32]). Random forests (RFs), an ensemble learning algorithm, provide multivariate, nonparametric, nonlinear regression, and predictions with high accuracy and interpretability [33]. Unlike many other machine learning algorithms (e.g., the deep belief network, the gradient boosted machine), the RF is very user-friendly in the sense that it has only two parameters to fine-tune to achieve optimal performance and is usually not very sensitive to their values [34]. Because of the advantage of providing an importance estimate for each predictor variable, results from the RF algorithm are more interpretable.

AOD products derived from different sensors have been widely used to estimate surface  $PM_{2.5}$  concentrations, including the MODerate-resolution Imaging Spectroradiometer (MODIS) (e.g., [15,33]), the Multi-angle Imaging SpectroRadiometer (e.g., [23,35]), the Visible Infrared Imaging Radiometer Suite (e.g., [36]), the Polarization and Directionality of the Earth's Reflectances instrument (e.g., [37]), and the Geostationary Operational Environment Satellite (e.g., [26]). Most studies have focused on daily  $PM_{2.5}$  estimations using polar-orbiting satellite data (once-a-day, "snapshot" observations) due to their relative high accuracy in AOD retrievals (e.g., MODIS). They are, however, inadequate for understanding the temporal evolution of  $PM_{2.5}$ . There is also a lack of knowledge on the agglomeration distribution patterns of  $PM_{2.5}$  estimations can help improve our understanding of how the column AOD and surface  $PM_{2.5}$  vary during the day for practical air quality applications.

This study presents a multivariable RF model incorporating AOD retrieved from a geostationary satellite and meteorological parameters to estimate hourly surface  $PM_{2.5}$  concentrations in central East China in 2016. Examined are the spatial distribution and agglomeration patterns, seasonal variations, and hourly evolutions of model-estimated  $PM_{2.5}$  concentrations. In the following sections, the data and the model development are described first, followed by analyses of retrieval results. Section 4 compares our products with others and elaborates the potential limitations and improvements. Conclusions are given at the end.

# 2. Data and Methods

## 2.1. Data

#### 2.1.1. Himawari-8 Satellite Products

The Advanced Himawari Imager (AHI) onboard the Himawari-8 satellite, the eighth in a series of Himawari geostationary weather satellites operated by the Japan Meteorological Agency, acquires full-disk observations of top-of-the-atmosphere reflectances at six visible and near-infrared wavelengths and brightness temperatures at 10 infrared wavelengths with a 10-min resolution. Level-2 and Level-3 AOD products with 10-min and hourly temporal resolutions and a 5-km spatial resolution have been released and can be downloaded from the Japan Aerospace Exploration Agency P-Tree system

(ftp://ftp.ptree.jaxa.jp/). The AOD products have four confidence levels, namely, "very good", "good", "marginal", and "no retrieval". Level-3 hourly AODs with the highest confidence level ("very good") are used in this study. Figure S1 shows the annual and seasonal availabilities of AOD data for each AHI pixel over central East China.

# 2.1.2. Ground-Level PM<sub>2.5</sub> Concentrations

Ground-level hourly PM<sub>2.5</sub> concentrations measured at ~1500 sites covering the whole year of 2016 were used (Figure S2). Data were downloaded from the China National Environmental Monitoring Center website (http://www.cnemc.cn), administered by the Ministry of Environmental Protection of China. A tapered element oscillating microbalance instrument having a minimum detectable limit of 0.06  $\mu$ g m<sup>-3</sup> and an accuracy of ±1.5  $\mu$ g m<sup>-3</sup> for hourly averages automatically measured PM<sub>2.5</sub> concentrations. Not considered in the analyses were measurements with values less than 0.06  $\mu$ g m<sup>-3</sup>.

#### 2.1.3. Meteorological Variables

The relationship between AOD and  $PM_{2.5}$  is closely related to ambient meteorological conditions. ERA-Interim reanalysis data [38], including the total column water (kg m<sup>-2</sup>), relative humidity (%), surface pressure (hPa), 2-m height air temperature (K), u-wind (east–west component of the wind vector) and v-wind (north–south component of the wind vector) at an altitude of 10 m, and the planetary boundary layer height (PBLH, m) were used. These predictors were selected based on many previous studies (e.g., [15,17]). PBLHs were available two times per day (at 0000 and 1200 coordinated universal time, or UTC), and the other quantities were operationally produced four times daily (at 0000, 06000, 1200, and 1800 UTC). Used were data with a spatial resolution of  $0.125^{\circ} \times 0.125^{\circ}$ .

#### 2.2. Methods

#### 2.2.1. Model Development and Validation

AOD retrievals and meteorological variables are collocated with surface  $PM_{2.5}$  measurements at each site using the nearest distance approach, i.e., the closest pixels to a site with AOD are matched with  $PM_{2.5}$  concentrations. European Centre for Medium-Range Weather Forecasts model-gridded meteorological variables were then matched in time and space with the AODs in AHI pixels and ground-based  $PM_{2.5}$  measurements. If multiple ground sites were located within one AHI pixel, the matched  $PM_{2.5}$  and meteorological variables were averaged.

RF machine learning is an ensemble method that provides multivariate, nonparametric, nonlinear regression, and classification based on a training dataset. It builds multiple decision trees where each tree is independently constructed using the best split for each node among a subset of predictors randomly chosen at that node. It merges the results from multiple trees to get a more accurate and stable prediction. Unlike many other machine learning algorithms (e.g., the deep belief network, the gradient boosted machine), the RF model has only a few parameters to fine-tune to achieve excellent performance. The parameters  $n_{tree}$  (the number of trees to grow) and  $m_{try}$  (the number of variables randomly sampled as candidates at each split) are the most important parameters. The algorithm first draws  $n_{tree}$  bootstrap samples from the original dataset, and for each of the bootstrap samples, grows an unpruned classification or regression tree with randomly sampled  $m_{try}$  of the predictors at each node and chooses the best split from among those variables. Then the predictions of the  $n_{tree}$  trees are aggregated to make a final prediction from the new data. At each bootstrap iteration, the algorithm uses the predictions of out-of-bag samples (i.e., data not in the bootstrap samples) to calculate the error rate [34].

The RF model used here was developed by incorporating AOD retrievals and meteorological variables to estimate PM<sub>2.5</sub> concentrations. Input variables include the PM<sub>2.5</sub> concentration, AOD, latitudes and longitudes of the monitoring sites, dummy variables for month, day, and hour of observations, and all meteorological variables. The use of latitudes, longitudes, and dummy variables

accounts for the spatial and temporal variations of AOD and  $PM_{2.5}$  concentrations [33]. By comparing the model performance (e.g., the coefficient of determination, or  $R^2$ , and the root-mean-square error, or RMSE) of the different settings of  $n_{tree}$  and  $m_{try}$ ,  $n_{tree}$  and  $m_{try}$  are assigned values of 1000 and 9, respectively, to achieve the best model performance. Note that the RF is a supervised machining learning algorithm, requiring that the training data contain pairs of input (X; e.g., all inputs except  $PM_{2.5}$  concentration in the current study) and an output variable (Y; e.g.,  $PM_{2.5}$  concentration in the current study). The RF is then applied to train the data to learn the mapping function from the input to the output [Y = f(X)]. Thus, surface  $PM_{2.5}$  concentrations are critical for the model fitting but are not necessary for the model application.

The 10-fold cross-validation (CV) technique is used to assess the potential of model fitting and the model robustness [39]. Training data are randomly and equally split into ten subsets. One subset predicts the  $PM_{2.5}$  concentration to validate the model, and the remaining nine subsets train the model. This process is repeated 10 times until every subset is tested. Several statistical indicators are used to quantitatively evaluate the model performance:  $R^2$ , RMSE, the mean prediction error (MPE), and the relative prediction error (RPE) between the CV-predicted and observed  $PM_{2.5}$  concentrations. The MPE is the average absolute difference between the prediction and observation results, and RPE is the mean ratio of the absolute error of the prediction to the observed value. The MPE and RPE are calculated as follows:

$$MPE = \frac{1}{n} \sum_{i=1}^{n} \left| PM_{2.5}^{obs}(i) - PM_{2.5}^{pre}(i) \right|$$
(1)

and

$$RPE = \frac{1}{n} \sum_{i=1}^{n} \frac{\left| PM_{2.5}^{obs}(i) - PM_{2.5}^{pre}(i) \right|}{PM_{2.5}^{obs}(i)}$$
(2)

where *n* is the total number of samples, and  $PM_{2.5}^{obs}$  and  $PM_{2.5}^{pre}$  are the observed and predicted  $PM_{2.5}$  concentrations, respectively.

#### 2.2.2. Spatial Pattern Analysis of PM<sub>2.5</sub> Concentrations

The global Moran Index (MI; [40]) is used to examine the overall spatial distribution patterns of the estimated  $PM_{2.5}$ . The local indicator of spatial association [41] is used to determine the specific positions of spatial patterns identified from the local MI. The MI is one of the most commonly used indicators of spatial autocorrelation. Such an analysis can be used to determine clustered, dispersed, or random distribution patterns. Global and local MIs are calculated as follows:

$$I = \frac{n}{S} \frac{\sum_{i=1}^{n} \sum_{j=1}^{n} \mathcal{W}_{i,j}(x_i - \overline{x}) \left(x_j - \overline{x}\right)}{\sum_{i=1}^{n} (x_i - \overline{x})^2}$$
(3)

and

$$I_i = \frac{x_i - \overline{x}}{S_i^2} \sum_{j=1}^n \mathcal{W}_{i,j} \left( x_j - \overline{x} \right)$$
(4)

where *I* and *I<sub>i</sub>* are the global MI and the local MI, respectively, *x<sub>i</sub>* and *x<sub>j</sub>* are the PM<sub>2.5</sub> concentrations at satellite pixels *i* and *j*, respectively,  $\bar{x}$  is the mean PM<sub>2.5</sub> concentration for the whole region under consideration,  $W_{i,j}$  refers to the spatial weight matrix with adjacent and nonadjacent units equal to 1 and 0, respectively, *n* is the number of samples, *S* is the sum of all the weights, defined as  $S = \sum_{i=1}^{n} \sum_{j=1}^{n} W_{i,j}$ , and  $S_i^2$  is calculated as  $S_i^2 = \frac{\sum_{j=1, j\neq i}^{n} (x_j - \bar{x})^2}{n-1}$ . The MI ranges from -1 to 1. A positive MI indicates a positive spatial correlation and clustering, i.e., a high (low) value is adjacent to another high (low) value. A negative MI indicates a negative correlation and dispersion, i.e., a high (low) value is adjacent to a low (high) value. A zero-valued MI means that the value is randomly distributed.

## 3. Results

#### 3.1. Descriptive Statistics

Figure 1 shows the probability distribution functions (PDFs) and cumulative distribution functions (CDFs) along with descriptive statistics of the modeling variables in the training dataset. The AOD has a mean and standard deviation of 0.32 and 0.24, respectively, with 80% of the values less than 0.5. The corresponding hourly ground-level  $PM_{2.5}$  concentrations range from 1 µg m<sup>-3</sup> to ~1000 µg m<sup>-3</sup> with a mean and standard deviation of 55 and 46 µg m<sup>-3</sup>, respectively. More than 90% of  $PM_{2.5}$  concentrations are less than 100 µg m<sup>-3</sup>. AODs and  $PM_{2.5}$  concentrations have a similar frequency distribution at the lower bounds of their value ranges. The meteorological variables are more variable and have nearly normal distributions. The distribution of PBLHs shows that a large number of samples are associated with low PBLHs. This is possible because the PBLH is only available at 00:00 and 12:00 UTC, corresponding to 08:00 and 20:00 local time (LT). Compared with the PBLH at noon, the PBLH is lower in the early morning and late afternoon.



**Figure 1.** Probability distribution functions (PDFs, bars) and cumulative distribution functions (CDFs, lines) with descriptive statistics of the modeling variables in the training dataset. The modeling variables are aerosol optical depth (AOD), particulate matter with diameters less than 2.5  $\mu$ m (PM<sub>2.5</sub>), 2-m temperature (TEMP), surface pressure (PRESS), relative humidity (RH), total column water (TCW), the east–west component of the wind vector (U-Wind), the north–south component of the wind vector (V-Wind), and the planetary boundary layer height (PBLH).

# 3.2. Model Fitting and Validation

Figure 2 shows scatter plots displaying the model fitting and 10-fold CV results of the RF model. The R<sup>2</sup> for the model fitting is 0.86, and the RMSE and MPE are 17 and 10  $\mu$ g m<sup>-3</sup>, respectively. The model CV has the same R<sup>2</sup>, and RMSE and MPE are increased by 0.3 to 17.3  $\mu$ g m<sup>-3</sup> and 10.3  $\mu$ g m<sup>-3</sup>,

respectively. This suggests that there is no substantial model overfitting. Figure 3 shows the PDFs and CDFs of CV R<sup>2</sup> and RMSE for hourly and daily PM<sub>2.5</sub> concentrations. R<sup>2</sup> ranges from 0.28 to 0.97, with more values located between 0.8 and 0.95. Approximately 70% of the R<sup>2</sup> values are greater than 0.8. The PDFs and CDFs of RMSE for hourly PM<sub>2.5</sub> concentrations show that the local RMSE varies from 4 to 40  $\mu$ g m<sup>-3</sup> with most of the values located between 5 and 20  $\mu$ g m<sup>-3</sup> (Figure 3b). More than 80% of the values are less than 20  $\mu$ g m<sup>-3</sup>. The biases of model CV-estimated PM<sub>2.5</sub> concentrations are also defined and calculated as the difference between model-estimated and observed PM<sub>2.5</sub> concentrations. About 87% and 70% of the biases fall in the range of -20 to 20  $\mu$ g m<sup>-3</sup> and -10 to 10  $\mu$ g m<sup>-3</sup>, respectively, with a mean value of 0.4  $\mu$ g m<sup>-3</sup> (Figure S3). Many potential factors influence the relationship between PM<sub>2.5</sub> and AOD and thus the model performance, including the number of samples, aerosol chemical composition, aerosol particle size, and weather conditions [42]. The aerosol composition influences the aerosol swelling, which increases the AOD but does not influence the PM<sub>2.5</sub> concentration. The aerosol particle size determines the contribution of fine particles to the AOD. The following paragraph provides more discussion about this. Despite the poor model performance at some sites, the overall model performance is relatively high.



**Figure 2.** Scatter plots of the (**a**) model fitting and (**b**) cross-validation of the model. The dashed line is the 1:1 line.  $R^2$ : coefficient of determination; RMSE: root-mean-square error ( $\mu$ g m<sup>-3</sup>); MPE: mean prediction error ( $\mu$ g m<sup>-3</sup>); RPE: relative prediction error.



**Figure 3.** Probability distribution functions (PDFs, bars) and cumulative distribution functions (CDFs, lines) of the cross-validation (**a**) coefficient of determination ( $\mathbb{R}^2$ ) and (**b**) root-mean-square error (RMSE) for hourly (in blue) and daily (in red) mean PM<sub>2.5</sub> concentrations.

The seasonal and spatial variabilities of the model performance are also evaluated (Table 1 and Figure 4). The CV model has the highest R<sup>2</sup> during the December–January–February (DJF) period (0.87), followed by the September–October–November (SON; 0.86), March–April–May (MAM; 0.82), and June–July–August (JJA; 0.72) periods. The RMSE and MPE are the largest and smallest during the DJF and JJA periods, respectively. These metrics provide different information about the model

estimates. R<sup>2</sup> represents how well the estimated and observed PM<sub>2.5</sub> concentrations are correlated, and RMSE, MPE, and RPE demonstrate how close the absolute levels of these two PM<sub>2.5</sub> concentrations are. The highest R<sup>2</sup> during the DJF period was possibly due to the frequently observed stagnant atmosphere and low PBLH [43]. Under such conditions, more aerosols are constrained to the boundary layer, resulting in high surface PM<sub>2.5</sub> concentrations and contributing to a large fraction of the boundary-layer AOD [44], which possibly increases the correlation between  $PM_{2.5}$  concentration and AOD. The low  $R^2$  during the JJA period likely occurred because of lower surface aerosol concentrations due to the higher PBLH, even though the AOD is large. Aerosol swelling due to the higher RH in the summertime partly explains this [44]. The large RMSE and MPE for the DJF period are partially attributed to the large variations in the surface PM2.5 concentration and the model-underestimated PM<sub>2.5</sub> concentration under highly polluted conditions [15,45]. This will be discussed later. The spatial distribution of local R<sup>2</sup> shown in Figure 4a indicates that higher R<sup>2</sup> are found over areas with more densely distributed monitoring stations (e.g., East China), consistent with previous studies (e.g., [17]). Figure 4b,c show that the CV RMSE and MPE over the North China Plain, which has relatively high PM<sub>2.5</sub> concentrations [5,17], are higher than over the other regions. Figure 4d shows that most of the CV RPEs are less than 20% with smaller values found over East China, a region with more densely distributed monitoring stations.

**Table 1.** Mean values of  $R^2$ , RMSE, MPE, RPE, and the slope for the 10-fold cross-validation between measured and estimated  $PM_{2.5}$  concentrations in each season.

	Ν	<b>R</b> <sup>2</sup>	RMSE ( $\mu g m^{-3}$ )	MPE ( $\mu g \ m^{-3}$ )	RPE (%)	Slope
MAM	145,310	0.82	15.9	10.0	20.2	0.80
JJA	90,530	0.72	11.8	7.5	20.4	0.78
SON	109,793	0.86	16.3	10.2	18.4	0.82
DJF	144,020	0.87	21.8	12.4	17.6	0.83





**Figure 4.** Spatial distributions of the cross-validation (**a**) coefficient of determination ( $\mathbb{R}^2$ ), (**b**) root-mean-square error (RMSE,  $\mu g m^{-3}$ ), (**c**) mean prediction error (MPE,  $\mu g m^{-3}$ ) and (**d**) relative prediction error (RPE, %).

Figure 5 shows scatter plots of the comparison between model-estimated and surface-measured  $PM_{2.5}$  concentrations at different hours of the day. The CV R<sup>2</sup> ranges from 0.79 to 0.89 with relatively high values between 1300 and 1500 LT and low values in the early morning. As previously discussed, many factors influence the model performance, including the number of samples, aerosol chemical composition, aerosol particle size, and weather conditions [42]. The larger solar zenith angle in the early morning may reduce the accuracy of Himawari-8 aerosol retrievals, which possibly weakens the model performance. The CV RMSEs (MPEs) vary between 10 and 22.1 µg m<sup>-3</sup> (6.5 and 13 µg m<sup>-3</sup>). The CV RMSE and MPE at 1600 LT are smaller than at other hours, which may be due to the relatively small number of matchups. The CV RPE varies slightly with values between 17.7% and 20.3%. The high CV R<sup>2</sup>, low CV RMSE (MPE, RPE), and highly consistent values between observed and estimated PM<sub>2.5</sub> concentrations at different hours suggest that the model can provide information about the diurnal cycle of PM<sub>2.5</sub> concentrations, which will help improve the understanding of the evolution of PM<sub>2.5</sub>.



**Figure 5.** Scatter plots of estimated  $PM_{2.5}$  concentrations as a function of surface-measured  $PM_{2.5}$  concentrations at (**a**-**i**) different local times (8:00-16:00 LT). The dashed line is the 1:1 line. LT: local time; N: Number of samples; R<sup>2</sup>: Coefficient of determination; RMSE: Root-mean-square error ( $\mu$ g m<sup>-3</sup>); MPE: Mean prediction error ( $\mu$ g m<sup>-3</sup>); RPE: Relative prediction error (%); OPM<sub>2.5</sub>: Mean and standard deviation of observed PM<sub>2.5</sub> concentrations ( $\mu$ g m<sup>-3</sup>); EPM<sub>2.5</sub>: Mean and standard deviation of estimated PM<sub>2.5</sub> concentrations ( $\mu$ g m<sup>-3</sup>).

The CV of model-estimated  $PM_{2.5}$  concentrations versus surface-measured  $PM_{2.5}$  concentrations at daily, monthly, seasonal, and annual levels are also evaluated (Figure S4). Daily, monthly, seasonal, and annual  $PM_{2.5}$  contributions are derived from hourly  $PM_{2.5}$  concentrations by averaging over the respective periods. The CV R<sup>2</sup> at the daily level is 0.92 and ranges from 0.30 to 0.99, with most values located between 0.85 and 1.0. Nearly 80% of the values are greater than 0.8 (Figure 3a). The PDF and CDF of RMSE at the daily level show that RMSE ranges from 2.8 to 40 µg m<sup>-3</sup>, with most values falling

in the range of 5 to 15  $\mu$ g m<sup>-3</sup> (Figure 3b). The overall CV RMSE (MPE) and RPE at the daily level are 12.3 (7.7)  $\mu$ g m<sup>-3</sup> and 13.7%, respectively. The biases of the model-estimated PM<sub>2.5</sub> concentrations show that ~93% and 76% of the bias values fall in the range of -20 to 20  $\mu$ g m<sup>-3</sup> and -10 to 10  $\mu$ g m<sup>-3</sup>, respectively (Figure S3b). Figure S4b–d shows that the CV R<sup>2</sup> are 0.89, 0.9, and 0.9 at monthly, seasonal, and annual levels, respectively. The model-estimated seasonal mean PM<sub>2.5</sub> concentration at each site is consistent with the seasonal mean surface measurement at that site. Seasonal mean biases agree well in all seasons at most sites (Figure S5). This suggests that compared to statistical measures based on hourly data, the model shows a better performance for PM<sub>2.5</sub> estimates at daily, monthly, seasonal, and annual levels. Overall, the RF model predicts PM<sub>2.5</sub> concentrations at different temporal scales well. The model can generate reasonable PM<sub>2.5</sub> concentration estimates in areas where AODs are available. However, ground-level PM<sub>2.5</sub> measurements are available at only a limited number of stations that are not uniformly distributed with more stations located in more densely populated regions. The spatial and temporal variations in PM<sub>2.5</sub> concentration, especially at the hourly level, can now be provided in greater detail.

The overall CV slope (y-intercept) of model-estimated PM<sub>2.5</sub> concentrations versus surface-measured PM<sub>2.5</sub> concentrations is 0.82 (10.0) (Figure 2a), the CV slope (y-intercept) ranges from 0.76 (7.5) to 0.86 (14.6) at different hours of the day (Figure 5), and the CV slopes (y-intercepts) change from 0.82 (7.3) to 0.88 (9.7) at daily, monthly, seasonal, and annual levels (Figure S4). The result suggests that the model under- and over-estimates PM<sub>2.5</sub> concentrations when PM<sub>2.5</sub> concentrations are higher and lower than ~56  $\mu$ g m<sup>-3</sup>, respectively. Figure 6 shows the variation in relative prediction error, i.e., [(estimated PM<sub>2.5</sub> concentrations – observed PM<sub>2.5</sub> concentrations)/observed PM<sub>2.5</sub> concentrations], as a function of surface-observed PM<sub>2.5</sub> concentrations. The model overestimates (underestimates)  $PM_{2.5}$  concentrations by more than 20% for  $PM_{2.5}$  concentrations less (greater) than 20 (400)  $\mu$ g m<sup>-3</sup>. Based on different algorithms, others have shown that their models underestimate (overestimate) PM<sub>2.5</sub> concentrations (slopes of 0.73–0.88) when ground-level PM<sub>2.5</sub> concentrations are higher (lower) than 60  $\mu$ g m<sup>-3</sup> [5,6,11,17,23,45–48]. This underestimation possibly happens for many reasons, e.g., the hygroscopicity of urban aerosols and the possibility of mixed types and layers of aerosols in the atmosphere [17]. Another possible reason is that the model training uses point-based  $PM_{2.5}$ measurements, which may not fully represent the spatial conditions of the collocated AOD pixel with a 5-km resolution. Also, aerosol retrievals based on the dark-target algorithm are not valid for heavy haze pollution because current cloud mask algorithms tend to mistake haze for clouds [49] and over bright surfaces in winter when high PM2.5 concentrations usually occur. Large variations in PM2.5 concentration may be overlooked if there are gaps in the satellite-retrieved AOD time series, which may contribute to the underestimation of  $PM_{2.5}$  concentrations under high pollution conditions [45]. This underestimation is likely a systematic error related to the complicated aerosol situation in China and the modeling framework [17].

#### 3.3. Variable Importance Assessment

Figure 7 illustrates the variable importance assessment for predictor variables in the model. The RF gives two measures of variable importance, namely, the increase in mean square error (%IncMSE) and the increase in node purities (IncNodePurity). The %IncMSE indicates the increase in the mean square error of the prediction if that variable is not involved in the training data. Thus, the higher the %IncMSE for a variable, the more important is that variable. The IncNodePurity represents the total mean increase in node purity from splitting on a predictor in the trees' construction process. The larger the IncNodePurity of a predictor, the more important is that predictor [33,34]. AOD, PBLH, and regional variables (e.g., latitude) are among the top five most important predictor variables according to both importance measures. The AOD is related to the columnar aerosol concentration, and the PBLH significantly influences aerosol vertical and surface aerosol concentrations. These results also support our discussions on the model performance in different seasons (Section 3.2). The accuracies of both AOD and PBLH may thus play an important role in the model performance. The Discussion

section elaborates on this. Note that estimating the variable importance in the RF algorithm is difficult, in general, because the importance of a variable may vary according to different combinations of input variables and numbers of samples in the training dataset.



**Figure 6.** Relative prediction errors  $[(PPM_{2.5} - OPM_{2.5})/OPM_{2.5}]$  as a function of observed  $PM_{2.5}$  concentrations.  $PPM_{2.5}$  and  $OPM_{2.5}$  represent the CV of model-estimated  $PM_{2.5}$  concentrations and observed  $PM_{2.5}$  concentrations, respectively.



**Figure 7.** The importance assessment for predictor variables: (**a**) Increase in mean-square errors (%IncMSE) and (**b**) increase in node purities (IncNodePurity). The variables are aerosol optical depth (AOD), hour of the day (HOUR), latitude (LAT), planetary boundary layer height (PBLH), month (Month), day in the month (Day), relative humidity (RH), total column water (TCW), longitude (LONG), 2-m temperature (TEMP), the north–south component of the wind vector (V10), surface pressure (PRESS), and the east–west component of the wind vector (U10).

#### 3.4. Spatiotemporal Distribution of Model-Estimated PM<sub>2.5</sub> Concentrations over Central East China

Figure 8 shows the annual and seasonal mean distributions of PM<sub>2.5</sub> concentration estimated by averaging the hourly model results over the central East China region where air pollution is relatively high. Figure S6 shows the corresponding annual and seasonal mean surface-observed PM<sub>2.5</sub> concentrations. The spatiotemporal distributions of model-estimated and surface-observed PM<sub>2.5</sub> concentrations are consistent. A north-to-south decreasing gradient is seen, which agrees with findings from previous studies (e.g., [5,17]). The heaviest pollution occurred in the southern parts of Hebei and Shanxi provinces, the northern part of Henan province, and the western part of Shandong province. The annual mean  $PM_{2.5}$  concentration over these regions was ~80–100 µg m<sup>-3</sup>. The dense concentration of local steel and power industries and rapid urbanization is responsible for this severe air pollution.  $PM_{2.5}$  concentrations over the middle part of central East Asia were slightly less than in the northern part with annual mean values falling in the range of 60 to 80  $\mu$ g m<sup>-3</sup>. Compared with PM<sub>2.5</sub> concentrations over the northern and middle parts of central East Asia, PM<sub>2.5</sub> concentrations are generally lower than 60  $\mu$ g m<sup>-3</sup> in the south. Other than differences in the source of aerosols, the stagnant weather, weak winds, relatively low boundary layer heights, and lesser amount of precipitation over the northern region play important roles in the high PM<sub>2.5</sub> concentrations there. The spatial distributions of  $PM_{2.5}$  concentrations in MAM and DJF are similar to the annual  $PM_{2.5}$ distributions, but the spatial distributions in JJA and SON are slightly different with the largest values in the northern region, followed by the southern region, and the lowest values in the middle part of central East Asia.



**Figure 8.** Model-estimated PM<sub>2.5</sub> concentrations ( $\mu$ g m<sup>-3</sup>) over central East China: (**a**) For the whole year of 2016, (**b**) March, April, and May (MAM), (**c**) June, July, and August (JJA), (**d**) September, October, and November (SON), and (**e**) December, January, and February (DJF).

The seasonal spatial distributions of  $PM_{2.5}$  (Figure 8b–e) show that seasonal mean  $PM_{2.5}$  concentrations are the highest in winter, followed by fall and spring, and the lowest in summer. This could be related to the variation in local emissions and general atmospheric circulation conditions. Winter indoor heating in the northern region and stationary regional meteorological conditions contribute to high  $PM_{2.5}$  concentrations. With lower mixing layer heights and less precipitation, it is easy for pollutants to accumulate in the air. The lowest  $PM_{2.5}$  concentrations in the summertime occurred mainly because of prevailing unstable atmospheric conditions and heavier precipitation, which enhanced the dispersion, dilution, and diffusion of atmospheric pollutants. This reduces  $PM_{2.5}$ 

concentrations near the surface. The variation in seasonal mean PM<sub>2.5</sub> concentration shown in this study is consistent with previous studies (e.g., [15,17]).

Figure 9 shows the spatial distributions of annual mean model-estimated  $PM_{2.5}$  concentrations over central East China for different hours of the day. Figure S7 shows the corresponding surface-observed  $PM_{2.5}$  concentrations. The model-estimated  $PM_{2.5}$  concentrations are generally consistent with surface-observed  $PM_{2.5}$  concentrations at each hour. The lowest mean  $PM_{2.5}$  concentrations occurred in the afternoon (1600 LT), and the highest mean  $PM_{2.5}$  concentration occurred before noon (1000 LT), consistent with results from studies focused on the Beijing–Tianjin–Hebei region [47]. Meteorological factors, among others, may have influenced this variation, which could synergistically affect  $PM_{2.5}$  concentrations [47]. For example, air pollution is dispersed more effectively in the afternoon than in the morning because the PBL is more stable and shallower in the morning than in the afternoon. However, this does not mean that  $PM_{2.5}$  concentrations always have the same diurnal cycle as the PBL since the relationship between  $PM_{2.5}$  concentrations and the PBL varies considerably with location, season, and other meteorological conditions [50]. Figure 9 also shows that during all hours of the day,  $PM_{2.5}$  concentrations are higher over the northern region and lower over the southern region, consistent with the spatial distribution of the annual mean  $PM_{2.5}$  concentration (Figure 8a).



**Figure 9.** Spatial distributions of annual mean model-estimated  $PM_{2.5}$  concentrations (µg m<sup>-3</sup>) over central East China for (**a**–**i**) different hours of the day (8:00–16:00 LT). LT: Local time.

Understanding of the general evolution of a high pollution episode is critical for epidemiological studies and pollution-controlling measures. Figure 10 shows the spatial distributions of model-estimated hourly PM<sub>2.5</sub> concentrations for a high pollution episode that occurred on 14 January

2016 over the North China Plain. Figure S8 shows the corresponding surface-observed hourly  $PM_{2.5}$  concentrations. The  $PM_{2.5}$  concentrations from our model estimation are consistent with the  $PM_{2.5}$  concentrations from surface measurements at each hour. Northeast Hebei and Shandong provinces have the highest  $PM_{2.5}$  concentrations, with values greater than 200 µg m<sup>-3</sup>.  $PM_{2.5}$  concentrations are significantly higher in the morning than in the afternoon, consistent with the annual mean diurnal cycle of  $PM_{2.5}$  concentration (Figure 9). Figure S9 shows the mean diurnal cycle of model-estimated and surface-observed  $PM_{2.5}$  concentrations for six heavy  $PM_{2.5}$  episodes that occurred in winter over the North China Plain (35–42°N, II3–122°E). The diurnal cycle of model-estimated  $PM_{2.5}$  concentrations is highly consistent with the diurnal cycle of surface-observed  $PM_{2.5}$  concentrations for surface-observed  $PM_{2.5}$  concentrations and the diurnal cycle of surface-observed  $PM_{2.5}$  concentrations is highly consistent with the diurnal cycle of surface-observed  $PM_{2.5}$  concentrations for all heavy pollution episodes examined. Our model appears to successfully capture the annual mean diurnal cycle of  $PM_{2.5}$  concentrations and the diurnal cycle of PM\_{2.5} concentrations for a specific air pollution episode.



**Figure 10.** Spatial distributions of model-estimated hourly  $PM_{2.5}$  concentrations ( $\mu g m^{-3}$ ) for a high pollution episode that occurred on 14 January 2016 over the North China Plain for (**a**–**i**) different hours of the day (8:00-16:00 LT). LT: local time.

#### 3.5. Spatial Agglomeration Pattern of Model-Estimated PM<sub>2.5</sub> Concentrations over Central East China

Figure 11a,b show the scatter plot of the global MI and the spatial agglomeration diagram of annual  $PM_{2.5}$  concentrations over central East China, respectively. Figure S10 shows the same kind of plots for each season. Each spatial agglomeration diagram passes the significance test at a significance level (*p*)

of 0.05. The scatter plot of MI shows four categories of spatial agglomeration pattern. The first (I) and third (III) categories represent the high-high (HH) and low-low (LL) aggregation patterns, meaning that the PM<sub>2.5</sub> concentrations in a satellite pixel and in its surrounding pixels are both high and both low, respectively. The second (II) and fourth (IV) categories represent the high-low (HL) and low-high (LH) aggregation patterns, meaning that high (low) PM<sub>2.5</sub> concentrations in areas are surrounded by low (high) PM<sub>2.5</sub> concentrations. The PM<sub>2.5</sub> concentrations over areas with HH (LL) and HL (LH) aggregation patterns are homogeneous and heterogeneous, respectively. The large positive global MI values indicate that, overall,  $PM_{2.5}$  concentrations have a significant (p < 0.05) positive spatial autocorrelation in central East China in each season and throughout the whole year. The global MI is highest in winter (DJF), indicating that the spatial spillover effect is higher, and PM<sub>2.5</sub> concentrations are more homogeneous than in other seasons. Most of the samples in each season are in categories I and III (left panels of Figure S10). Figure 11b shows that mainly the LL and HH spatial agglomeration types characterize central East China. HH spatial clusters are mainly observed in the southern parts of Shanxi and Hebei provinces, the western and northern parts of Henan province, the western part of Shandong province, and part of northern Anhui province where high PM<sub>2.5</sub> concentrations are also observed. LL spatial clusters are primarily located in the northern part of Hebei province, the eastern coastal region of Shandong province, the eastern coastal regions of Zhejiang and Fujian provinces, and most of Guangdong province where  $PM_{2,5}$  concentrations are also relatively low. The seasonal distributions of the HH and LL spatial clusters (right panels of Figure S10) are consistent with the seasonal distributions of the high and low  $PM_{2.5}$  concentrations (Figure 8b–e). The short-term (daily) spatial distribution of PM<sub>2.5</sub> concentrations and their relevant spatial agglomeration characteristics over central Eat China are also evaluated based on two different pollution cases (Figure S11). One case is a severe pollution episode that occurred on 2 January 2016 over the North China Plain, and the other case is a moderate pollution episode that occurred on 28 July 2016. Similar to the annual and seasonal distributions of spatial agglomeration, the daily spatial distribution of MI clustering is also highly consistent with the daily distribution of PM<sub>2.5</sub> concentrations.



**Figure 11.** (a) Scatter plot of the global Moran Index and (b) spatial agglomeration diagram of annual model-estimated  $PM_{2.5}$  concentrations over central East China. The numbers in (a) are the percentages of samples with aggregation patterns of I, II, III, and IV. The spatial agglomeration diagram passes the significance test at a significance level of 0.05. The legend in (b) gives the spatial agglomeration category: high–low (HL), low–high (LH), low–low (LL), high–high (HH), and no significance (NS).

#### 4. Discussion

#### 4.1. Comparison with Previous Studies

It is well known that the relationship between AOD and PM<sub>2.5</sub> concentration is affected by multiple factors (e.g., aerosol type, meteorological variables), making the relationship more complicated. Machine learning, a newly developed method of data analysis, may better capture this complex relationship over large spatial and temporal scales compared to traditional regression algorithms. This study estimated hourly PM<sub>2.5</sub> concentrations based on the RF model, a type of ensemble learning algorithm, which is a nonparametric, nonlinear, and multivariate regression algorithm. Table S1 lists some previous studies on estimating PM<sub>2.5</sub> concentrations from satellite remote sensing over China based on statistical models.  $R^2$  have ranged from 0.18 to 0.87 in regional-scale studies and from 0.24 to 0.88 in national-scale studies. Both depend on the different selected models and input predictor variables. In almost all of the studies, the primary predictor, AOD, was derived from MODIS retrievals with one or two observations per day, and daily mean PM<sub>2.5</sub> concentrations were estimated from that. The CV of the RF model in our study shows that the model estimates PM<sub>2.5</sub> concentrations well at the hourly level with an  $R^2$  of 0.86 and an RMSE of 17.3 µg m<sup>-3</sup>. The CV  $R^2$  and RMSE at the daily level are 0.92 and 12.3 µg m<sup>-3</sup>, respectively. The performance of our RF model is better than that of many models from previous similar studies and is comparable to some machine learning approaches (e.g., [17]; see Table S1). Compared with other machine learning approaches, the RF approach is based on a simple, one-stage structure and is user friendly. It can address the problem of complex interactions and highly correlated predictor variables [33]. Apart from the good performance and advantages of the approach we used, the model developed in the current study to estimate hourly mean PM<sub>2.5</sub> concentrations can provide information about the diurnal cycle of PM<sub>2.5</sub> concentration at a fine spatial resolution. This will improve our understanding of the evolution of PM<sub>2.5</sub>.

#### 4.2. Potential Limitations and Room for Model Improvement

Although the model can predict PM<sub>2.5</sub> concentrations well, there are still potential limitations and room for future algorithm improvements. The assessment of the relative importance of different variables in Section 3.3 shows that AOD and PBLH are the most important predictors for the model performance. Due to the lack of high spatial- and temporal-resolution observations of the PBLH, reanalysis data are commonly used in most studies and also in the current study. The PBLH product is only available twice daily, which may have some effect on estimating hourly PM<sub>2.5</sub> concentrations with our model. Note that the PBLH is not completely independent from other meteorological variables such as the surface temperature. Since the other meteorological variables (e.g., surface temperature) are measured four times a day, the evolution of meteorological conditions can be monitored. If high-frequency meteorological data were available, the model performance would improve. Many techniques have been developed to determine the PBLH, for example, through radiosonde measurements, remote sensing, laboratory experiments, and model simulations [51]. PBLHs from these methods show significant differences for both the stable and convective boundary layer. Zang et al. [52] incorporated the PBLH into a regression model of AOD to PM<sub>2.5</sub>, noting that different methods derived optimal PBLHs for the stable boundary layer and convective layer. Su et al. [53] showed that using lidar observations to estimate PBLHs was effective for  $PM_{2.5}$  remote sensing. Improving the AOD-PM<sub>2.5</sub> model by considering both stable and convective PBLHs and using measurements instead of reanalysis data may enhance the accuracy of estimated PM<sub>2.5</sub> concentrations.

A geostationary satellite can overcome the problem of PM<sub>2.5</sub> estimates from polar-orbiting satellite retrievals with a low frequency. Himawari-8 can provide AODs every 10 min. Since the accuracy evaluation of Himawari-8 aerosol products is limited, studies have shown that the accuracy of Himawari-8 AOD retrievals still needs to be improved compared with surface Aerosol Robotic Network and MODIS retrievals [47]. The AHI-retrieved AOD over Eastern China suffers from an obvious underestimation compared with ground-based and MODIS observations [54]. Figure S12 shows a

comparison of AHI and MODIS AODs over all PM<sub>2.5</sub> sites. MODIS Terra and Aqua 3-km AOD retrievals with the highest confidence levels from pixels falling within 5 km of each PM<sub>2.5</sub> site were averaged and matched with the training dataset. AHI AODs are significantly and systematically lower than MODIS AODs with large RMSE and MPE, consistent with previous studies (e.g., [47,54]). PM<sub>2.5</sub> concentrations are also estimated from AHI and MODIS AODs using the RF algorithm. Figure S13 shows scatter plots of the cross-validation results. Although AHI AODs are significantly lower than MODIS AODs, the performance of the RF model using AHI AODs is comparable with, even somewhat better than, that using MODIS AODs. This suggests that errors in AOD, especially the bias, do not necessarily affect the machine-learning-based retrievals of PM<sub>2.5</sub>, especially if the error is systematic. Like many previous studies, total columnar AODs are used to estimate ground-level PM2.5 concentrations in the current study. However, PM<sub>2.5</sub> concentrations are likely more related to fine aerosol particles. Compared to the total AOD, the AOD for fine-mode particles is more correlated with ground-level  $PM_{2.5}$  concentrations [55–57]. The fine-mode fraction (FMF) can be used to separate the contributions from smaller and larger particles to the total AOD and to calculate the fine-mode AOD. However, current FMF retrievals from satellite still suffer from significant uncertainties, limiting the application of the fine-mode AOD in PM<sub>2.5</sub> estimations from satellite remote sensing. A look-up-table-based spectral deconvolution algorithm for FMF retrievals was developed by Yan et al. [58] and incorporated into a model to estimate PM<sub>2.5</sub> from MODIS retrievals. The accuracy of these PM<sub>2.5</sub> estimates improved when the fine-mode AOD was used instead of the total AOD [57].

More predictor variables, e.g., land-use variables (forest cover and water cover), population data, and elevation data, were used in previous studies for model development (e.g., [5,59]). We did not include these data in our RF model, a limitation that will be examined in future work. It is possible that the model performance would improve if these data were considered. Even though we did not include more predictor variables, our model performed as well as, if not better, than those from similar studies.

#### 5. Conclusions

Most studies have focused on making daily  $PM_{2.5}$  estimations using polar-orbiting satellite data (e.g., from the MODIS) which are inadequate for understanding the evolution of  $PM_{2.5}$ . The current study developed a multivariable model by incorporating Himawari-8 AODs and meteorological parameters to estimate surface  $PM_{2.5}$  concentrations at an hourly scale based on an ensemble learning algorithm. The model performance was evaluated using the 10-fold across-validation technique and several statistical indicators, including R<sup>2</sup>, RMSE, MPE, and RPE between CV-estimated and observed  $PM_{2.5}$  concentrations. The CV results showed that the model predicts  $PM_{2.5}$  concentrations well at the hourly level with R<sup>2</sup> and RMSE values of 0.86 and 17.3 µg m<sup>-3</sup>, respectively. About 70% of the R<sup>2</sup> values are greater than 0.8, and more than 80% of the RMSE values are less than 20 µg m<sup>-3</sup>. Model results are better in fall and winter, and over regions with more densely distributed monitoring stations. The model also estimates  $PM_{2.5}$  concentrations well at daily, monthly, seasonal, and annual levels.

The spatial distribution of annual mean  $PM_{2.5}$  concentrations in central East China derived from our model shows a north-to-south decreasing gradient with high concentrations in the northern part of the region and low concentrations in the southern part. Seasonal spatial distributions of  $PM_{2.5}$ concentration show that seasonal mean  $PM_{2.5}$  concentrations are the highest in winter, followed by fall and spring, and the lowest in summer. Estimated  $PM_{2.5}$  concentrations are lowest in the early morning and late afternoon.  $PM_{2.5}$  concentrations exhibit a significant (p < 0.05) spatial agglomeration effect in central East China for each season and throughout the whole year.

The AHI AODs are significantly lower than MODIS AODs, but the performance of the RF model using AHI AODs is comparable with, even somewhat better than, that using MODIS AODs. Errors in AOD do not necessarily affect the machine-learning-based retrieval accuracy of  $PM_{2.5}$  proportionally, especially if the error is systematic. The model presented in this study has the capacity to identify  $PM_{2.5}$  spatial distributions at various scales, especially at the hourly level. It can potentially improve our understanding of the diurnal cycle and general evolution of  $PM_{2.5}$ , as well as the sources, the formation

processes, transportation, and diffusion behavior of regional PM<sub>2.5</sub> pollution episodes. This would also help develop sound pollution-controlling measures. The model products are also useful for studying the influence of air pollution on human health, a topic that has drawn increasing attention from public health, government, and scientific communities.

Supplementary Materials: The following are available online at http://www.mdpi.com/2072-4292/11/18/2120/s1. Figure S1. The number of (a) annual and (b-e) seasonal AHI Level-3 AODs with the highest confidence level over central East China from 1 January 2016 to 31 December 2016. The seasons are defined by groups of months: spring (March-April-May, or MAM), summer (June-July-August, or JJA), autumn (September-October-November, or SON), and winter (December–January–February, or DJF). Figure S2. Spatial distribution of PM<sub>2.5</sub> monitoring sites in mainland China used in this study. Figure \$3. Histograms of the biases of model cross-validation-estimated  $PM_{2.5}$  concentrations at (a) hourly and (b) daily levels. Each panel shows the percentage of samples falling within two ranges of values (in square brackets). Figure S4. Scatter plots of the cross-validation of estimated PM<sub>2.5</sub> concentrations by comparing surface-measured PM<sub>2.5</sub> concentrations at (a) daily, (b) monthly, (c) seasonal, and (d) annual levels. The dashed lines are 1:1 lines. N: number of samples; R<sup>2</sup>: coefficient of determination; RMSE: root-mean-square error ( $\mu g m^{-3}$ ); MPE: mean prediction error ( $\mu g m^{-3}$ ); RPE: relative prediction error (%). Figure S5. Differences between model-estimated and surface-measured seasonal mean PM<sub>2.5</sub> concentrations at each site in different seasons: (a) March, April, and May (MAM), (b) June, July, and August (JJA), (c) September, October, and November (SON), and (d) December, January, and February (DJF). Units are  $\mu g m^{-3}$ . Figure S6. Surface-observed  $PM_{2.5}$  concentrations ( $\mu g m^{-3}$ ) over central East China: (a) for the whole year of 2016, (b) March, April, and May (MAM), (c) June, July, and August (JJA), (d) September, October, and November (SON), and (e) December, January, and February (DJF). Figure S7. Spatial distributions of mean surface-measured PM<sub>2.5</sub> concentrations ( $\mu$ g m<sup>-3</sup>) over central East China for (a-i) different hours of the day (0800–1600 local time, or LT). Figure S8. Spatial distributions of surface-measured hourly PM<sub>2.5</sub> concentrations (µg m<sup>-3</sup>) for a high pollution episode that occurred on 14 January 2019 over the North China Plain for (a-i) different hours of the day (8:00-16:00 LT). LT: local time. Figure S9. Diurnal cycles of mean model-estimated (red bars) and surface-observed (blue bars) PM<sub>2.5</sub> concentrations with standard deviations for (a-f) several high PM<sub>2.5</sub> episodes that occurred over the North China Plain  $(35-42^{\circ}N, 113-122^{\circ}E; LT: local time)$ . The dates are in the YYYYMMDD format where YYYY = year, MM = month, and DD = day. Figure S10. Left panels: Scatter plots of the global Moran Index for the four seasons (from top to bottom, March-April-May (MAM), June-July-August (JJA), September-October-November (SON), and December-January-February (DFJ). Right panels: Spatial agglomeration diagrams of seasonal model-estimated PM<sub>2.5</sub> concentrations over central East China for the four seasons. The numbers in the left panels are the percentages of samples with the aggregation patterns of (going clockwise from the upper right) I, II, III, and IV. The spatial agglomeration diagrams pass the significance test at a significance level of 0.05. The legends on the right give the spatial agglomeration category: high-low (HL), low-high (LH), low-low (LL), high-high (HH), and no significance (NS). Figure S11. Spatial distributions of PM<sub>2.5</sub> concentrations (a,c) and their relevant spatial agglomeration characteristics (b,d) for a high pollution episode that occurred on 2 January 2016 over the North China Plain (a,b) and a relatively low pollution episode that occurred on 28 July 2016 (c,d). The spatial agglomeration diagrams pass the significance test at a significance level of 0.05. The legends in (b,d) give the spatial agglomeration category: high-low (HL), low-high (ĽH), low-low (LL), high-high (HH), and no significance (NS). Figure S12. Scatter plot of the AHI-retrieved AOD as a function of MODIS-retrieved AOD at 500 nm over all  $PM_{2.5}$  sites in 2016. The dashed line is the 1:1 line. N: number of samples;  $R^2$ : coefficient of determination; RMSE: root-mean-square error ( $\mu$ g m<sup>-3</sup>). Figure S13. Scatter plots of cross-validation of the RF model of (a) AHI AOD and (b) MODIS AOD. The dashed lines are 1:1 lines. N: number of samples; R<sup>2</sup>: coefficient of determination; RMSE: root-mean-square error ( $\mu g m^{-3}$ ); MPE: mean prediction error ( $\mu g m^{-3}$ ); RPE: relative prediction error. Table S1. Summary of estimates of PM2.5 concentrations from satellite AODs based on statistical models at regional and national scales in China. NA stands for "not available".

**Author Contributions:** Conceptualization, J.L. and F.W.; data curation, J.L.; investigation, J.L. and Z.L.; methodology, J.L.; validation, J.L.; writing—original draft, J.L.; writing—review and editing, J.L., F.W., Z.L., and M.C.C.

**Funding:** This research was funded by the National Key Research and Development Program of China "Development of Meteorological Satellite Remote Sensing Technology and Platform for Global Monitoring, Assessments and Applications" under the funding code of 2018YFC1506500 and National Key Research and Development Program of China (2017YFC1501702).

Acknowledgments: ERA-Interim reanalysis data were downloaded from http://apps.ecmwf.int/datasets/data/ interim-full-daily/levtype=sfc/. The Japan Meteorological Agency's JAXA P-Tree system provides the Himawari Standard Data.

Conflicts of Interest: The authors declare no conflict of interest.

# References

- 1. Burnett, R.T.; Pope, C.A., III; Ezzati, M.; Olives, C.; Lim, S.S.; Mehta, S.; Shin, H.H.; Singh, G.; Hubbell, B.; Brauer, M.; et al. An integrated risk function for estimating the global burden of disease attributable to ambient fine particulate matter exposure. *Environ. Health Perspect.* **2014**, *122*, 397–403. [CrossRef] [PubMed]
- 2. Apte, J.S.; Marshall, J.D.; Cohen, A.J.; Brauer, M. Addressing global mortality from ambient PM<sub>2.5</sub>. *Environ. Sci. Technol.* **2015**, *49*, 8057–8066. [CrossRef] [PubMed]
- 3. Kan, H.D.; Chen, B.H. Meta-analysis of exposure–response functions of air particulate matter and adverse health outcomes in China. *J. Environ. Health* **2002**, *19*, 422–424.
- 4. Lelieveld, J.; Evans, J.; Fnais, M.; Giannadaki, D.; Pozzer, A. The contribution of out-door air pollution sources to premature mortality on a global scale. *Nature* **2015**, *525*, 367–371. [CrossRef] [PubMed]
- Ma, Z.; Hu, X.; Sayer, A.M.; Levy, R.; Zhang, Q.; Xue, Y.; Tong, S.; Bi, J.; Huang, L.; Liu, Y. Satellite-based spatiotemporal trends in PM<sub>2.5</sub> concentrations: China, 2004–2013. *Environ. Health Perspect.* 2016, 124, 184–192. [CrossRef] [PubMed]
- 6. Yu, W.; Liu, Y.; Ma, Z.; Bi, J. Improving satellite-based PM<sub>2.5</sub> estimates in China using Gaussian processes modeling in a Bayesian hierarchical setting. *Sci. Rep.* **2017**, *7*, 7048. [CrossRef] [PubMed]
- Liu, Y.; Park, R.J.; Jacob, D.J.; Li, Q.; Kilaru, V.; Sarnat, J.A. Mapping annual mean ground-level PM<sub>2.5</sub> concentrations using Multiangle Imaging Spectroradiometer aerosol optical thickness over the contiguous United States. J. Geophys. Res. 2004, 109, D22206. [CrossRef]
- Geng, G.; Zhang, Q.; Martin, R.V.; van Donkelaar, A.; Huo, H.; Che, H.; Lin, J.; He, K. Estimating long-term PM<sub>2.5</sub> concentrations in China using satellite-based aerosol optical depth and a chemical transport model. *Remote Sens. Environ.* 2015, 166, 262–270. [CrossRef]
- 9. Van Donkelaar, A.; Martin, R.V.; Brauer, M.; Kahn, R.; Levy, R.; Verduzco, C.; Villeneuve, P.J. Global estimates of ambient fine particulate matter concentrations from satellite-based aerosol optical depth: Development and application. *Environ. Health Perspect.* **2010**, *118*, 847–855. [CrossRef]
- Van Donkelaar, A.; Martin, R.V.; Spurr, R.J.D.; Drury, E.; Remer, L.A.; Levy, R.C.; Wang, J. Optimal estimation for global ground-level fine particulate matter concentrations. *J. Geophys. Res. Atmos.* 2013, 118, 5621–5636. [CrossRef]
- 11. Lin, C.; Li, Y.; Yuan, Z.; Lau, A.K.H.; Li, C.; Fung, J.C.H. Using satellite remote sensing data to estimate the high-resolution distribution of ground-level PM<sub>2.5</sub>. *Remote Sens. Environ.* **2015**, *156*, 117–128. [CrossRef]
- 12. Zhang, Y.; Li, Z. Remote sensing of atmospheric fine particulate matter (PM<sub>2.5</sub>) mass concentration near the ground from satellite observation. *Remote Sens. Environ.* **2015**, *160*, 252–262. [CrossRef]
- 13. Engel-Cox, J.A.; Holloman, C.H.; Coutant, B.W.; Hoff, R.M. Qualitative and quantitative evaluation of MODIS satellite sensor data for regional and urban scale air quality. *Atmos. Environ.* **2004**, *38*, 2495–2509. [CrossRef]
- 14. Lee, H.J.; Liu, Y.; Coull, B.A.; Schwartz, J.; Koutrakis, P. A novel calibration approach of MODIS AOD data to predict PM<sub>2.5</sub> concentrations. *Atmos. Chem. Phys.* **2011**, *11*, 7991–8002. [CrossRef]
- 15. Ma, Z.W.; Hu, X.F.; Huang, L.; Bi, J.; Liu, Y. Estimating ground-level PM<sub>2.5</sub> in China using satellite remote sensing. *Environ. Sci. Technol.* **2014**, *48*, 7436–7444. [CrossRef] [PubMed]
- 16. Liu, Y. Monitoring PM<sub>2.5</sub> from space for health: Past, present, and future directions. *Environ. Manag.* **2014**, *6*, 6–10.
- 17. Li, T.; Shen, H.; Yuan, Q.; Zhang, X.; Zhang, L. Estimating ground level PM<sub>2.5</sub> by fusing satellite and station observations: A geo-intelligent deep learning approach. *Geophys. Res. Lett.* **2017**, *44*, 11985–11993. [CrossRef]
- 18. Wang, W.; Primbs, T.; Tao, S.; Simonich, S.L.M. Atmospheric particulate matter pollution during the 2008 Beijing Olympics. *Environ. Sci. Technol.* **2009**, *43*, 5314–5320. [CrossRef]
- 19. Gupta, P.; Christopher, S.A. Particulate matter air quality assessment using integrated surface, satellite, and meteorological products: Multiple regression approach. *J. Geophys. Res.* **2009**, *114*, D14205. [CrossRef]
- Zhang, H.; Hoff, R.M.; Engel-Cox, J.A. The relation between Moderate Resolution Imaging Spectroradiometer (MODIS) aerosol optical depth and PM<sub>2.5</sub> over the United States: A geographical comparison by U.S. Environmental Protection Agency regions. *J. Air Waste Manag.* 2009, *59*, 1358–1369. [CrossRef]
- Hu, X.; Waller, L.A.; Al-Hamdan, M.Z.; Crosson, W.L.; Ester, M.G.; Estes, S.M.; Quattrochi, D.A.; Sarnat, J.A.; Liu, Y. Estimating ground-level PM<sub>2.5</sub> concentrations in the southeastern US using geographically weighted regression. *Environ. Res.* 2013, 121, 1–10. [CrossRef]

- 22. Song, W.; Jia, H.; Huang, J.; Zhang, Y. A satellite-based geographically weighted regression model for regional PM<sub>2.5</sub> estimation over the Pearl River Delta region in China. *Remote Sens. Environ.* **2014**, *154*, 7. [CrossRef]
- You, W.; Zang, Z.; Zhang, L.; Li, Y.; Wang, W. Estimating national-scale ground-level PM<sub>2.5</sub> concentration in China using geographically weighted regression based on MODIS and MISR AOD. *Environ. Sci. Pollut. Res.* 2016, 23, 8327–8338. [CrossRef]
- 24. Lee, H.J.; Coull, B.A.; Bell, M.L.; Koutrakis, P. Use of satellite-based aerosol optical depth and spatial clustering to predict ambient PM<sub>2.5</sub> concentrations. *Environ. Res.* **2012**, *118*, 8–15. [CrossRef]
- 25. Xie, Y.; Wang, Y.; Zhang, K.; Dong, W.; Lv, B.; Bai, Y. Daily estimation of ground-level PM<sub>2.5</sub> concentrations over Beijing using 3-km resolution MODIS AOD. *Environ. Sci. Technol.* **2015**, *49*, 12280–12288. [CrossRef]
- Liu, Y.; Paciorek, C.J.; Koutrakis, P. Estimating regional spatial and temporal variability of PM<sub>2.5</sub> concentrations using satellite data, meteorology, and land use information. *Environ. Health Perspect.* 2009, 117, 886–892. [CrossRef]
- 27. Fang, X.; Zou, B.; Liu, X.; Sternberg, T.; Zhai, L. Satellite-based ground PM<sub>2.5</sub> estimation using timely structure adaptive modeling. *Remote Sens. Environ.* **2016**, *186*, 152–163. [CrossRef]
- Lv, B.; Hu, Y.; Chang, H.H.; Russell, A.G.; Cai, J.; Xu, B.; Bai, Y. Daily estimation of ground-level PM<sub>2.5</sub> concentrations at 4-km resolution over Beijing-Tianjin-Hebei by fusing MODIS AOD and ground observations. *Sci. Total Environ.* 2017, 580, 235–244. [CrossRef]
- 29. Lv, B.; Hu, Y.; Chang, H.H.; Russell, A.G.; Bai, Y. Improving the accuracy of daily PM<sub>2.5</sub> distributions derived from the fusion of ground-level measurements with aerosol optical depth observations, a case study in North China. *Environ. Sci. Technol.* **2016**, *50*, 4752–4759. [CrossRef]
- 30. Breiman, L. Statistical modeling: The two cultures. Stat. Sci. 2001, 16, 199–215. [CrossRef]
- Zhan, Y.; Luo, Y.; Deng, X.; Chen, H.; Grieneisen, M.; Shen, X.; Zhu, L.; Zhang, M. Spatiotemporal prediction of continuous daily PM<sub>2.5</sub> concentrations across China using a spatially explicit machine learning algorithm. *Atmos. Environ.* 2017, 155, 129–139. [CrossRef]
- 32. Hou, W.; Li, Z.; Zhang, Y.; Xu, H.; Zhang, Y.; Li, K.; Li, D.; Wei, P.; Ma, Y. Using support vector regression to predict PM<sub>10</sub> and PM<sub>2.5</sub>. *IOP Conf. Ser. Earth Environ. Sci.* **2014**, *17*, 012268.
- Hu, X.; Belle, J.H.; Meng, X.; Wildani, A.; Waller, L.A.; Strickland, M.J.; Liu, Y. Estimating PM<sub>2.5</sub> concentrations in the conterminous United States using the random forest approach. *Environ. Sci. Technol.* 2017, *51*, 6936–6944. [CrossRef]
- 34. Liaw, A.; Wiener, M. Classification and regression by randomForest. R News 2002, 2, 18–22.
- Liu, Y.; Franklin, M.; Kahn, R.; Koutrakis, P. Using aerosol optical thickness to predict ground-level PM<sub>2.5</sub> concentrations in the St. Louis area: A comparison between MISR and MODIS. *Remote Sens. Environ.* 2007, 107, 33–44. [CrossRef]
- Wu, J.; Yao, F.; Li, W.; Si, M. VIIRS-based remote sensing estimation of ground-level PM<sub>2.5</sub> concentrations in Beijing–Tianjin–Hebei: A spatiotemporal statistical model. *Remote Sens. Environ.* 2016, 184, 316–328. [CrossRef]
- 37. Kacenelenbogen, M.; Leon, J.F.; Chiapello, I.; Tanre, D. Characterization of aerosol pollution events in France using ground-based and POLDER-2 satellite data. *Atmos. Chem. Phys.* **2006**, *6*, 4843–4849. [CrossRef]
- 38. Dee, D.P.; Uppala, S.M.; Simmons, A.J.; Berrisford, P.; Poli, P.; Kobayashi, S.; Andrae, U.; Balmaseda, M.A.; Balsamo, G.; Bechtold, P.; et al. The ERA-Interim reanalysis: Configuration and performance of the data assimilation system. *Quart. J. R. Meteorol. Soc.* **2011**, *137A*, 553–597. [CrossRef]
- 39. Rodriguez, J.D.; Perez, A.; Lozano, J.A. Sensitivity analysis of k-fold cross validation in prediction error estimation. *IEEE Trans. Pattern Anal. Mach. Intell.* **2010**, *32*, 569–575. [CrossRef]
- 40. Moran, P.A. Notes on continuous stochastic phenomena. Biometrika 1950, 37, 17–23. [CrossRef]
- 41. Anselin, L. Local indicators of spatial association-LISA. Geogr. Anal. 1995, 27, 93-115. [CrossRef]
- Xin, J.Y.; Gong, C.S.; Liu, Z.R.; Cong, Z.Y.; Gao, W.K.; Song, T.; Pan, Y.P.; Sun, Y.; Ji, D.S.; Wang, L.L.; et al. The observation-based relationships between PM<sub>2.5</sub> and AOD over China. *J. Geophys. Res. Atmos.* 2016, 121. [CrossRef]
- Lee, H.J.; Chatfield, R.; Strawa, A. Enhancing the applicability of satellite remote sensing for PM<sub>2.5</sub> estimation using MODIS deep blue AOD and land use regression in California, United States. *Environ. Sci. Technol.* 2016, *50*, 6546–6555. [CrossRef]

- 44. Liu, J.; Zheng, Y.; Li, Z.; Flynn, C.; Cribb, M. Seasonal variations of aerosol optical properties, vertical distribution and associated radiative effects in the Yangtze Delta region of China. *J. Geophys. Res.* **2012**, *117*, D00K38. [CrossRef]
- 45. Li, R.; Gong, J.; Chen, L.; Wang, Z. Estimating ground-level PM<sub>2.5</sub> using fine-resolution satellite data in the megacity of Beijing, China. *Aerosol Air Qual. Res.* **2015**, *15*, 1347–1356. [CrossRef]
- Zheng, Y.; Zhang, Q.; Liu, Y.; Geng, G.; He, K. Estimating ground-level PM<sub>2.5</sub> concentrations over three megalopolises in China using satellite-derived aerosol optical depth measurements. *Atmos. Environ.* 2016, 124, 232–242. [CrossRef]
- 47. Wang, W.; Mao, F.; Du, L.; Pan, Z.; Gong, W.; Fang, S. Deriving hourly PM<sub>2.5</sub> concentrations from Himawari-8 AODs over Beijing–Tianjin–Hebei in China. *Remote Sens.* **2017**, *9*, 858. [CrossRef]
- 48. Liu, J.; Weng, F.; Li, Z. Satellite-based PM<sub>2.5</sub> estimation directly from reflectance at the top of the atmosphere using a machine learning algorithm. *Atmos. Environ.* **2019**, *208*, 113–122. [CrossRef]
- Shang, H.; Chen, L.; Letu, H.; Zhao, M.; Li, S.; Bao, S. Development of a daytime cloud and haze detection algorithm for Himawari-8 satellite measurements over central and eastern China. *J. Geophys. Res. Atmos.* 2017, 122, 3528–3543. [CrossRef]
- Su, T.N.; Li, Z.Q.; Kahn, R. Relationships between the planetary boundary layer height and surface pollutants derived from lidar observations over China: Regional pattern and influencing factors. *Atmos. Chem. Phys.* 2018, 18, 15921–15935. [CrossRef]
- 51. Yang, T.; Wang, Z.; Zhang, W.; Gbaguidi, A.; Sugimoto, N.; Wang, X.; Matsui, I.; Sun, Y. Technical note: Boundary layer height determination from lidar for improving air pollution episode modeling: Development of new algorithm and evaluation. *Atmos. Chem. Phys.* **2017**, *17*, 6215–6225. [CrossRef]
- 52. Zang, Z.; Wang, W.; Cheng, X.; Yang, B.; Pan, X.; You, W. Effects of boundary layer height on the model of ground-level PM<sub>2.5</sub> concentrations from AOD: Comparison of stable and convective boundary layer heights from different methods. *Atmosphere* **2017**, *8*. [CrossRef]
- Su, T.; Li, J.; Li, C.; Lau, A.K.-H.; Yang, D.; Shen, C. An inter-comparison of AOD-converted PM<sub>2.5</sub> concentrations using different approaches for estimating aerosol vertical distribution. *Atmos. Environ.* 2017, 166, 531–542. [CrossRef]
- 54. Li, D.; Qin, K.; Wu, L.; Xu, J.; Letu, H.; Zou, B.; He, Q.; Li, Y. Evaluation of JAXA Himawari-8-AHI level-3 aerosol products over Eastern China. *Atmosphere* **2019**, *10*, 215. [CrossRef]
- 55. Van Donkelaar, A.; Martin, R.V.; Levy, R.C.; da Silva, A.M.; Krzyzanowski, M.; Chubarova, N.E.; Semutnikova, E.; Cohen, A.J. Satellite-based estimates of ground-level fine particulate matter during extreme events: A case study of the Moscow fires in 2010. *Atmos. Environ.* **2011**, *45*, 6225–6232. [CrossRef]
- 56. Zhang, Y.; Li, Z. Estimation of PM<sub>2.5</sub> from fine-mode aerosol optical depth. J. Remote Sens. 2013, 17, 929–943.
- Yan, X.; Shi, W.; Li, Z.; Li, Z.Q.; Luo, N.; Zhao, W.; Wang, H.; Yu, X. Satellite-based PM<sub>2.5</sub> estimation using fine-mode aerosol optical depth thickness over China. *Atmos. Environ.* 2017, *170*, 290–302. [CrossRef]
- Yan, X.; Li, Z.; Shi, W.; Luo, N.; Wu, T.; Zhao, W. An improved algorithm for retrieving the fine-mode fraction of aerosol optical thickness. Part 1: Algorithm development. *Remote Sens. Environ.* 2017, 192, 87–97. [CrossRef]
- He, Q.; Huang, B. Satellite-based high-resolution PM<sub>2.5</sub> estimation over the Beijing-Tianjin-Hebei region of China using an improved geographically and temporally weighted regression model. *Environ. Pollut.* 2018, 236, 1027–1037. [CrossRef]



© 2019 by the authors. Licensee MDPI, Basel, Switzerland. This article is an open access article distributed under the terms and conditions of the Creative Commons Attribution (CC BY) license (http://creativecommons.org/licenses/by/4.0/).