

# Reverse modelling for the determination of fugitive sources of PM10

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*Reverse modelling using*  
**least squares regression**  
*for the determination of*  
*the source strength of fugitive sources*



*At problem (X) sites,  
Future air quality standards for a pollutant  
may not be respected  
with the current source configuration.*

**Who is responsible?**

**Emission reduction required ?**



## *Ambient air quality monitoring network (VMM) (Time series 1 year or more)*

- *Measured concentrations of pollutant*
  - *at problem site*
  - *at remote 'clean air sites' (background)*
- *Synchronously measured meteorological data*



# Averaging time of the measurements

*Meteorological parameters:*

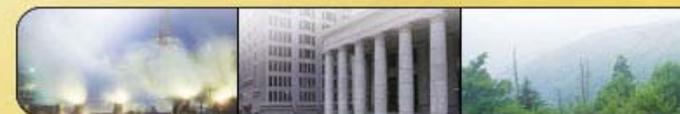
*1/2 hourly concentrations measured*

*PM10:*

*1/2 hourly concentrations measured*

*Heavy metals, PAH ... :*

*24h-average concentrations measured*



## ***Time series (TS) of concentrations at X-site***

*Cumulative Frequency Distribution (Diagram on Log-Prob.paper)*

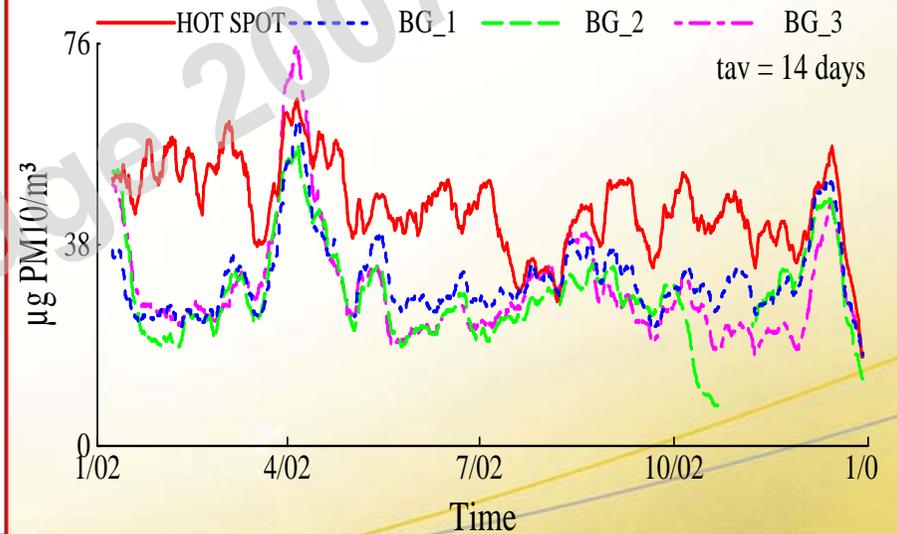
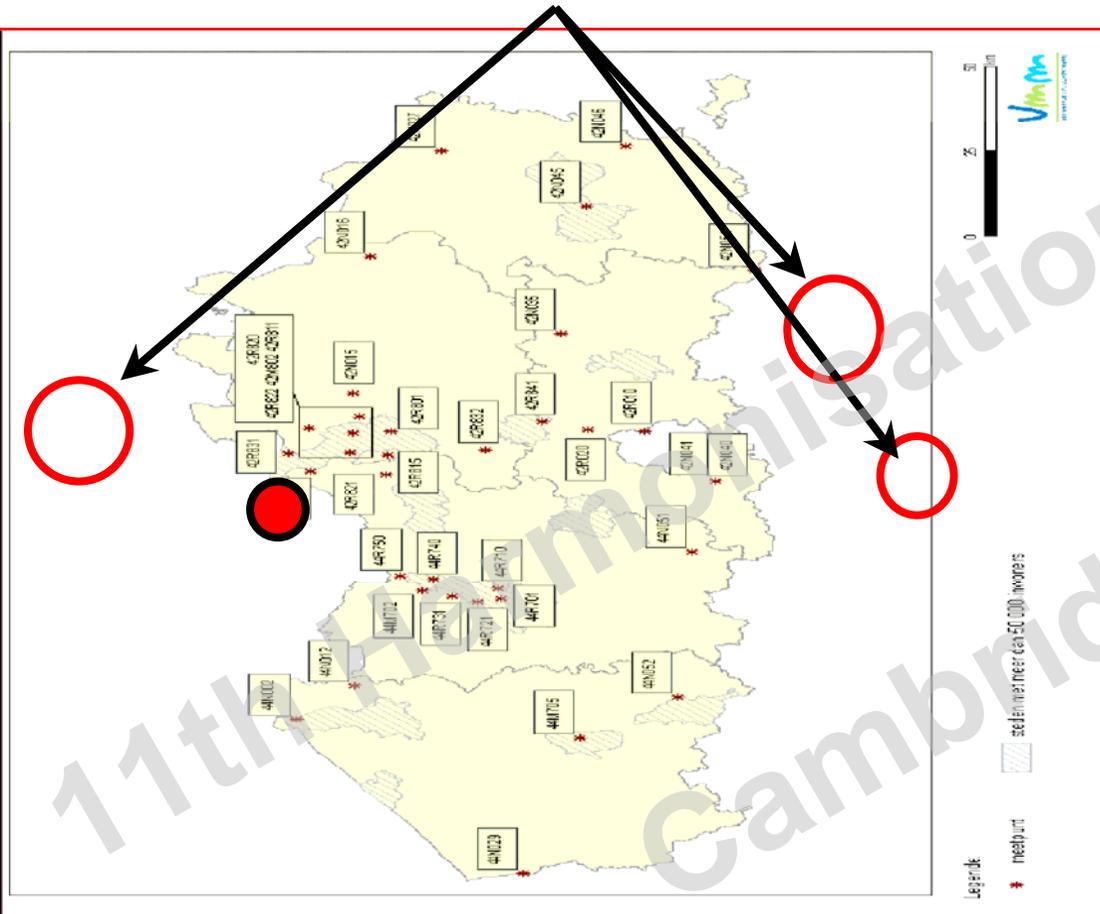
## ***TS of regional background (RBG)***

***TS(X) – TS(RBG) → TS( **impact local sources** at X)***

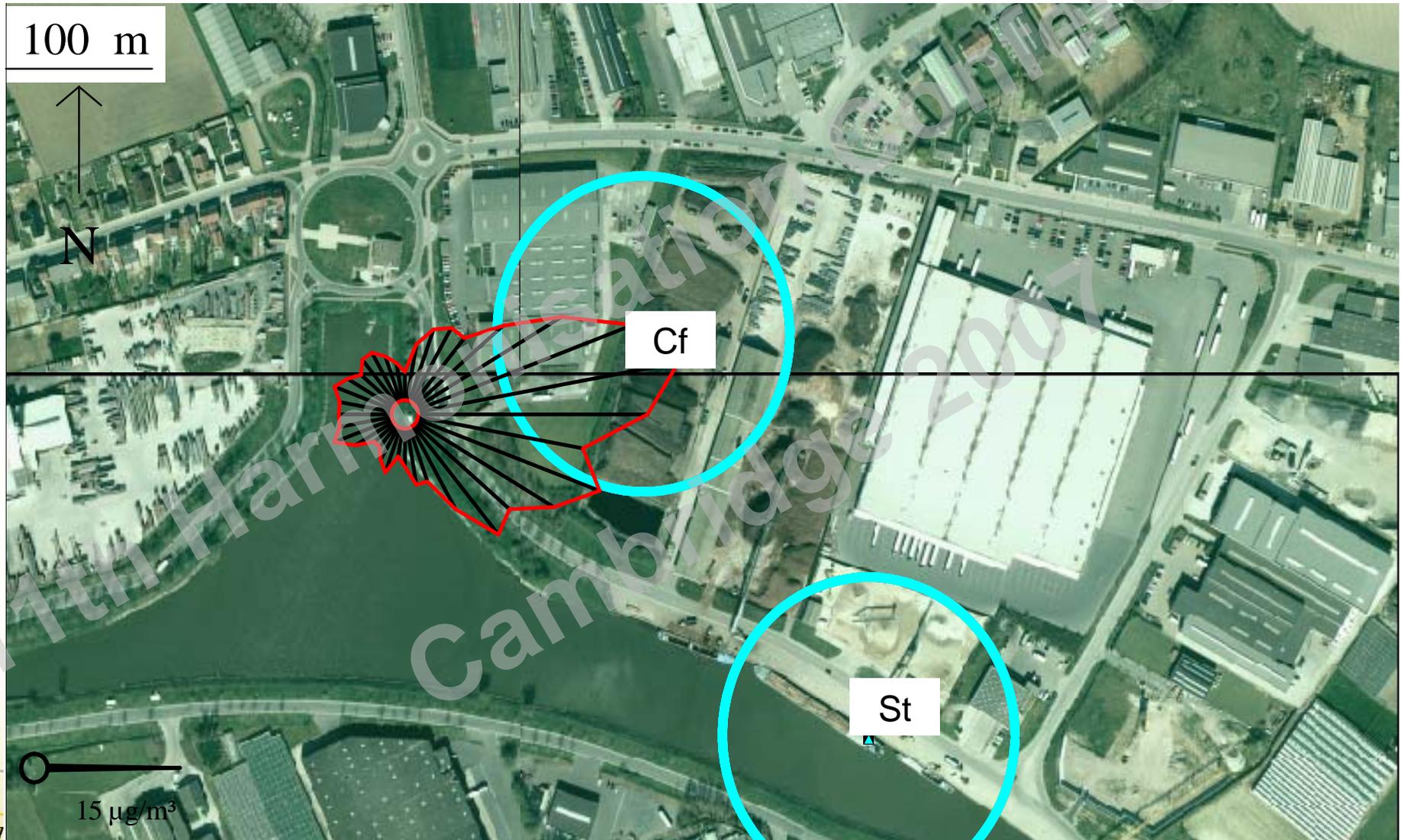
## ***Pollutant roses***



On  $TS(X) - TS(RG) \rightarrow TS(\text{impact local sources at } X)$ :



# PM<sub>10</sub> monitoring site X, Compost facility, Sand trader



# Lessons from pollutant rose

Wind sector	average concentration ( $\mu\text{g PM}_{10}/\text{m}^3$ )	% of time	% of total concentration
50°-150°	21.5	19	48
other	5.3	81	52
all	8.4	100	100

- 8.4  $\mu\text{g}/\text{m}^3$  above regional average
- 48 % due to important local sources
- 52% due to uniformly distributed small town PM<sub>10</sub> sources



***For future air quality standards to be respected :***

*Where are the sources?*

***Emission reduction required ?***

***( Authorities: impact to be reduced by 75 %)***

***(Plant operator: What sources? )***



***Investigate variation of concentrations with:***

***Wind speed***

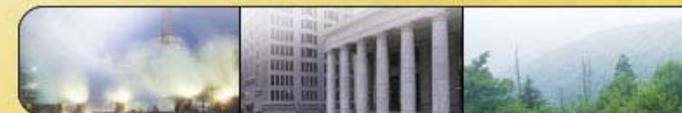
***Time (hour of day, day of week, season...)***

***- per wind sector -***

***using only measured time series;  
comparing model prediction with observations***



*Reverse modelling using*  
**least squares regression**  
*for the determination of*  
*the source strength of fugitive sources*



# The system of equations

For every ½hour or day  $j$  :

$$\text{Observed}_j = \sum_{i=1,NS} \delta_{ij}^{-1} x_i \quad (= \text{Prediction})$$

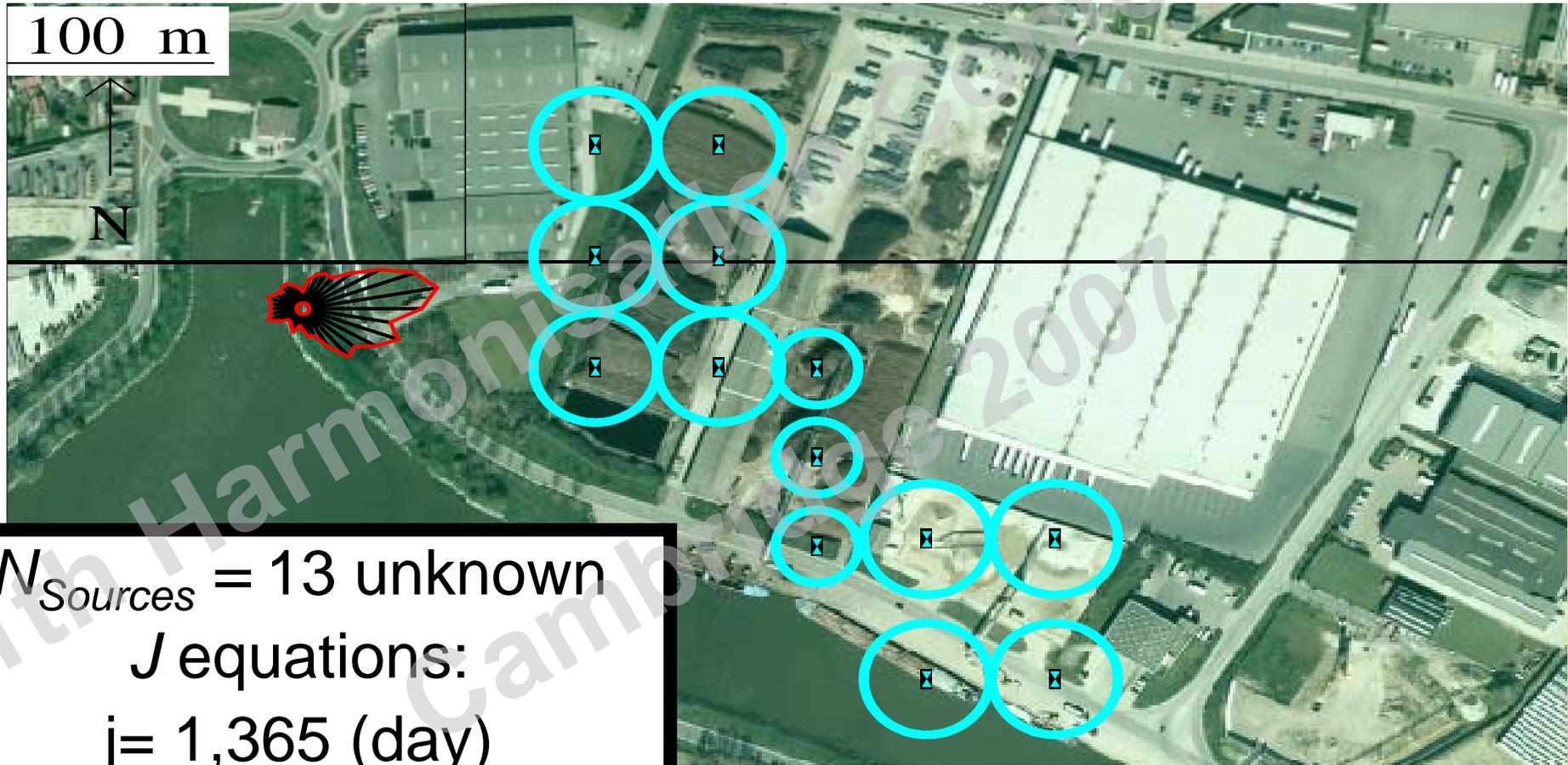
$\delta_{ij}^{-1}$  : impact unit emission at place  $i$  and time  $j$   
(if  $t_{av}=1$  day,  $\sum_{k, k=1,24}$  hours)

$x_i$  : unknown source term,  
to be solved by regression



# Inverse modelling using regression

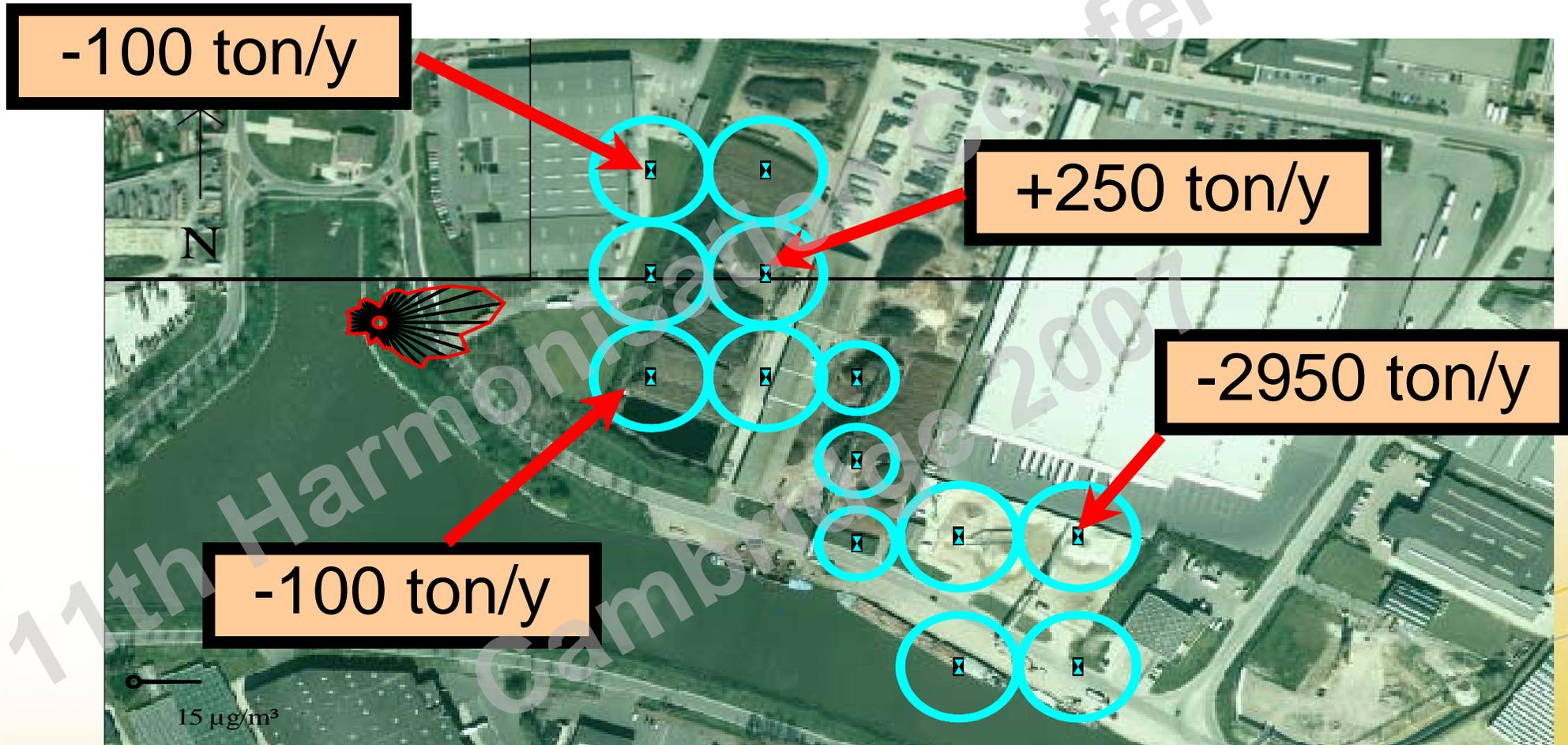
## HOW NOT TO DO



$N_{Sources} = 13$  unknown  
 $J$  equations:  
 $j = 1,365$  (day)  
 $j = 1,17528$  ( $\frac{1}{2}$ hour)



# Typical regression solution:



# What happened ? What does this mean?

*Least Squares Regression  
would like to express its gratitude  
for you to have supplied it  
with so many opportunities  
for noise fitting.*

*Please enjoy this solution with standard deviations of  
coefficients up to 5000 %*

*We hope to see you again.*



(Help on: standard deviations of coefficients)

SUMMARY OUTPUT						
<i>Regression Statistics</i>						
Multiple R	0.12					
R Square	0.02					
Adjusted R Square	-0.18					
Standard Error	3.06					
Observations	7.00					
<i>ANOVA</i>						
	<i>df</i>	<i>SS</i>	<i>MS</i>	<i>F</i>	<i>Significance F</i>	
Regression	1.00	0.73	0.73	0.08	0.79	
Residual	5.00	46.70	9.34			
Total	6.00	47.43				
	<i>Coefficients</i>	<b><i>Standard Error</i></b>	<i>t Stat</i>	<i>P-value</i>	<i>Lower 95%</i>	<i>Upper 95%</i>
Intercept	4.56	<b>4.71</b>	0.97	0.38	-7.54	16.65
x	-0.18	<b>0.65</b>	-0.28	0.79	-1.86	1.49

## ***Answers you should know:***

*How to avoid noise fitting ?*

**By using few sources**

*What is the source of noise fitting?*

**The very nature of Least Squares Regression**

*What is the very nature of Least Squares Regression?*

**It is to minimize the sums of squares of differences**



# The very nature of Least Squares Regression

... is to minimize the sum of squares of differences between observations  $C_j$  and predictions  $\sum_{i=1...NS} \delta_{ij}^{-1} x_i$ :

$$\sum_{j=1...NDAYS} \{C_j - \sum_{i=1...NS} \delta_{ij}^{-1} x_i\}^2$$

Minimum *not* for  $x_i = \text{source strengths } Q_i$  at  $i$

*but, (noise fitting)*

for  $x_i = Q_i \pm \Delta_i$ , with  $\Delta_i \gg Q_i$

*( $\Delta_i$  is the noise fitting component of the solution)*



## Noise fitting

- why it happens
- how to avoid it
- how to recognize it (*standard deviations of coefficients* )

## Literature

- *ill-conditioned system*
- *collinearity*



# Other aspects of regression: wind direction- $t_{av}$ (1/2)

- Uncertainty on wind direction
- measured wind direction  $\leftrightarrow$   
transport wind direction

*(See also: tracer gas experiments:  
not measured wind direction,  
but maximum in cross wind concentration profile)*



# Other aspects of regression: wind direction- $t_{av}$ (2/2)

- Regression on day averages explains greater part of observations than regression on  $\frac{1}{2}$ hourly concentrations .
  - $t_{av} = \frac{1}{2}$ hour: difference in  $\frac{1}{2}$ hourly transport/measured wind direction:
    - observation can not be explained by LSQ.
  - $t_{av} = 1$  day: such differences only important if they lead to a different frequency distribution of wind over 24 h.

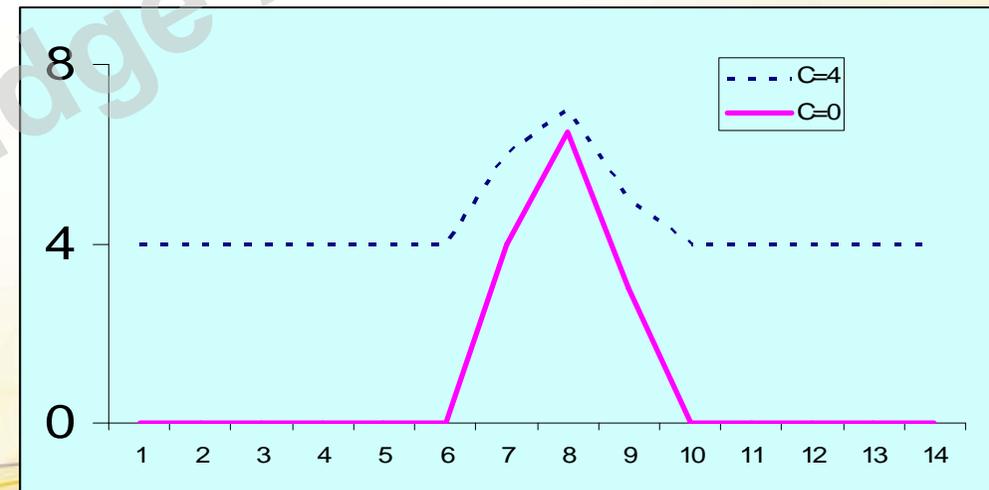
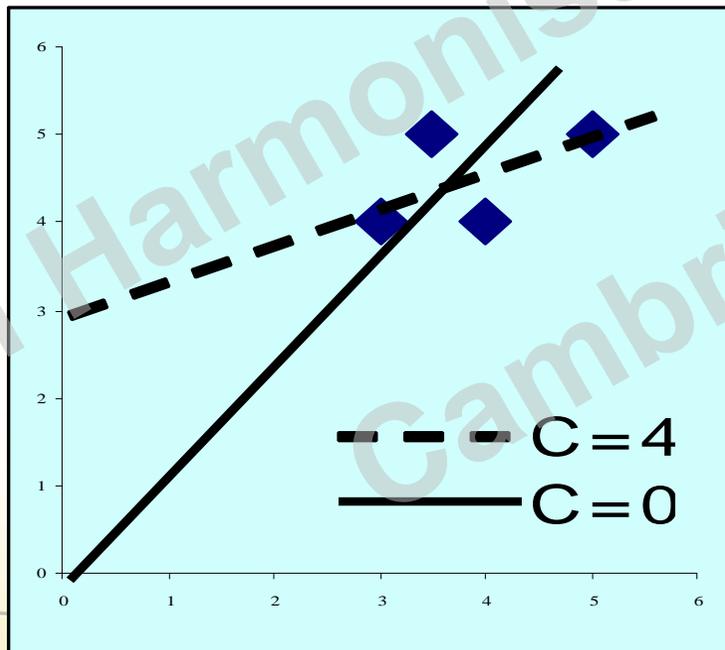


# Other aspects: regression with/without constant (1/2)

- Regression with constant → lower value for source term.
- Can be graphically explained:

$y=f(x)$

observed (y) versus predicted (x) time series



# Other aspects: regression with/without constant (2/2)

Regression can NOT take the effects of

**random emissions**

into account.

(Solution:

- group hours with such events in a separate system of equations;
- proper interpretation of regression constant (?)

)



# Other aspects of regression: correlation coefficient (1/2)

As LQR uses noise fitting to obtain the 'best' solution,  
-having the highest correlation-

the correlation coefficient between  
observation and prediction  
is not very useful -

for as far the observation and prediction  
are evaluated over the same  
averaging time and observation period  
as used to build the system of equations.



# Other aspects of regression: correlation coefficient (2/2)

Alternative evaluation criteria:

pollutant roses

time series over other averaging time

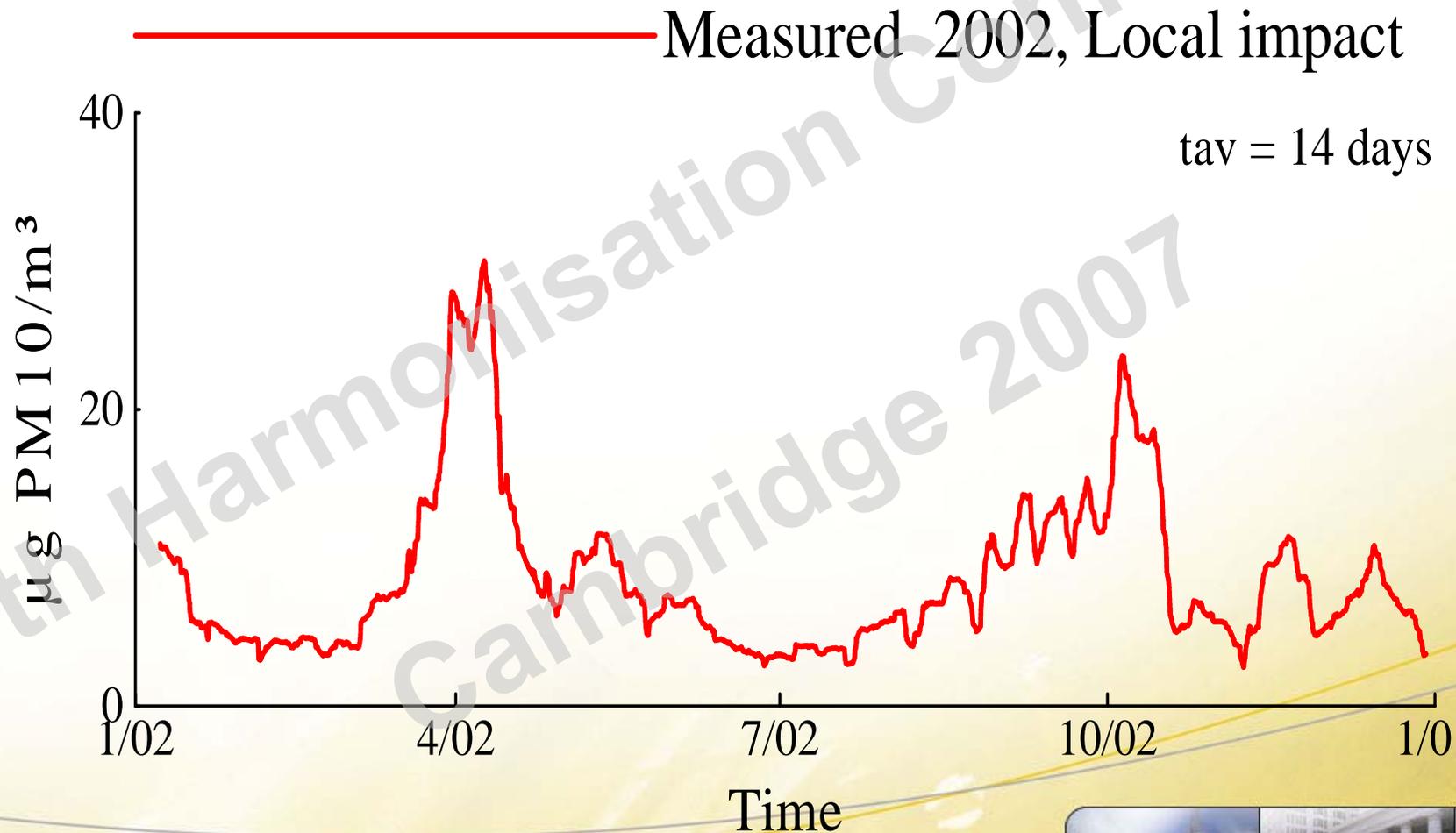
time series for an other period

Idem for:

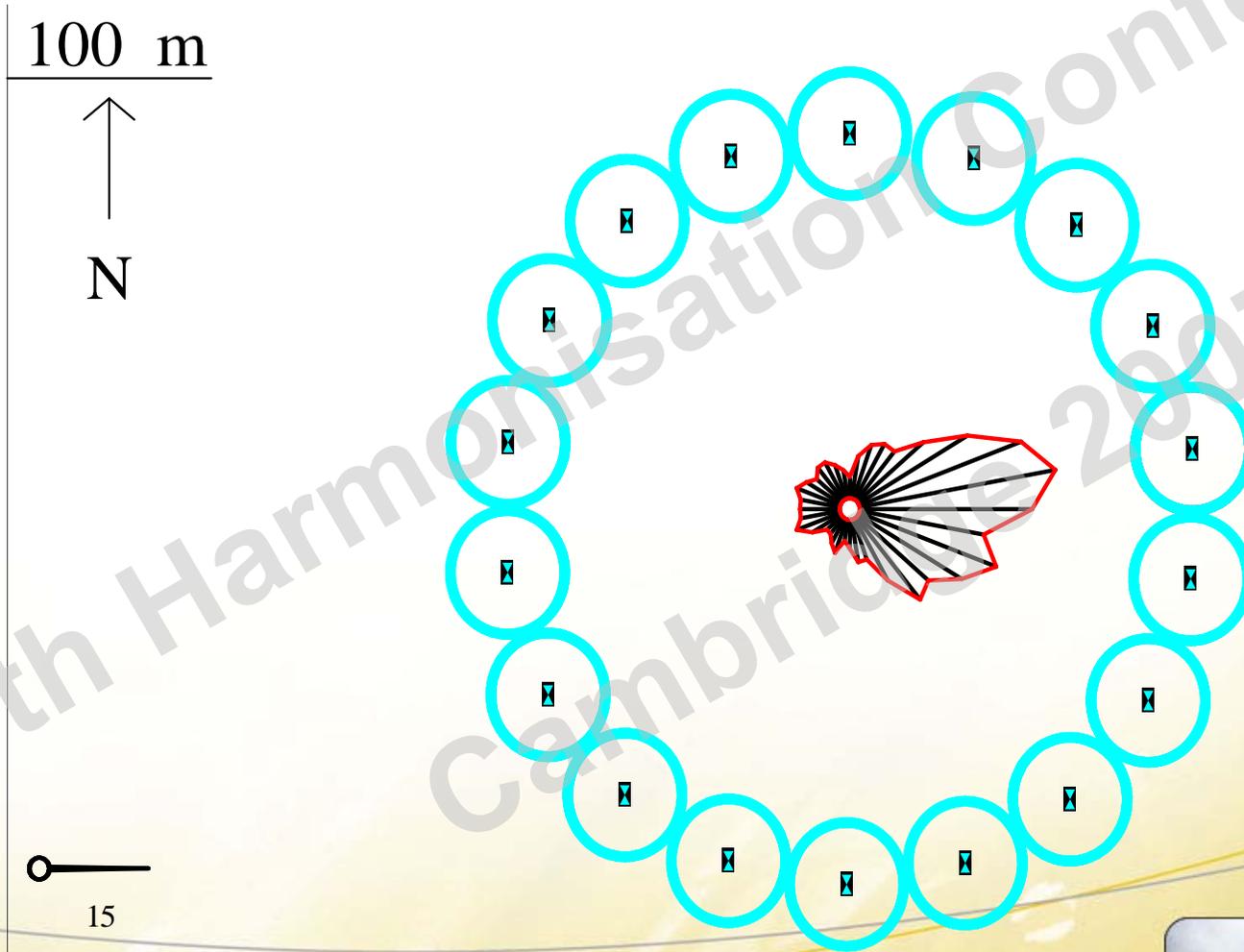
cumulative frequency distributions



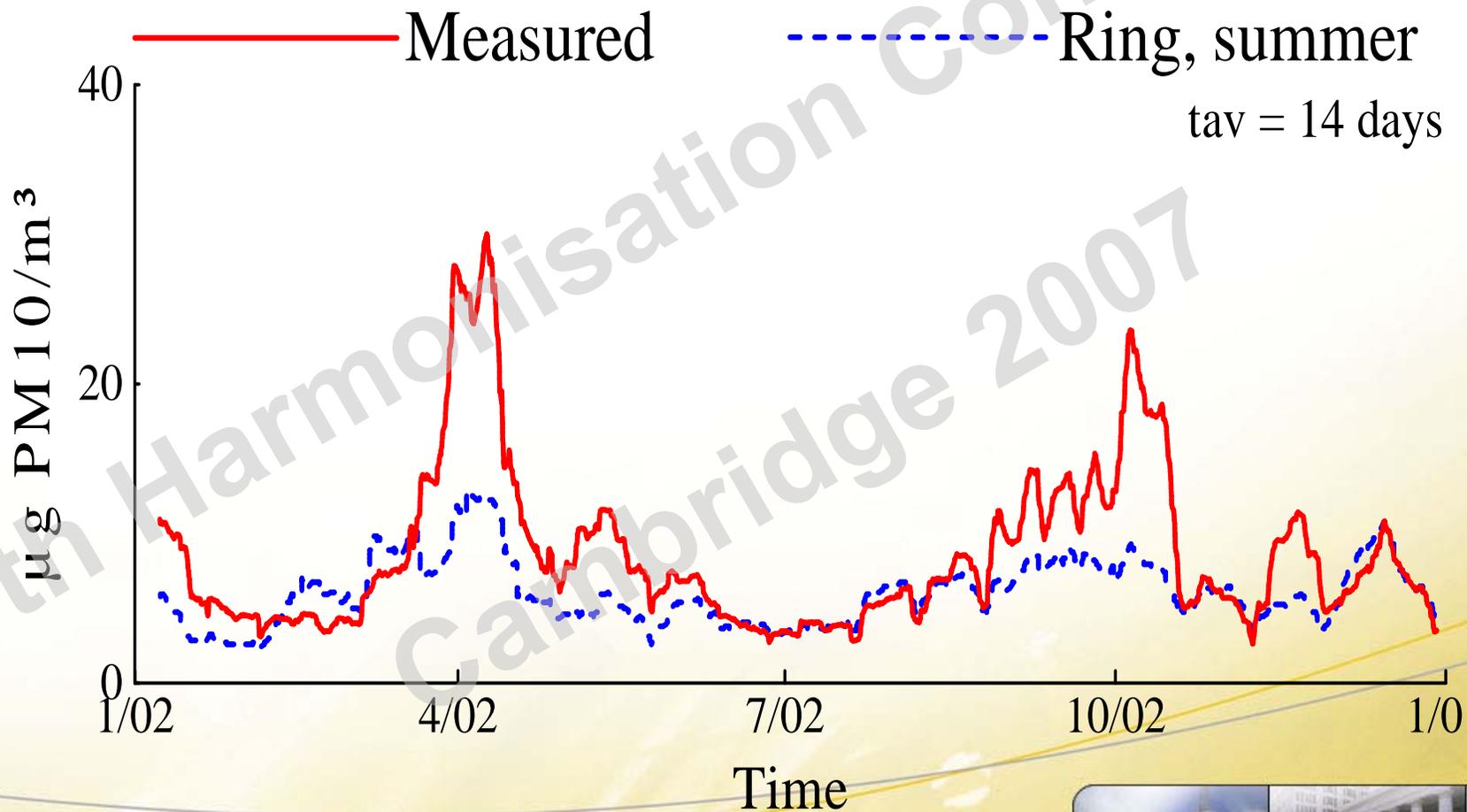
# Time series local impact



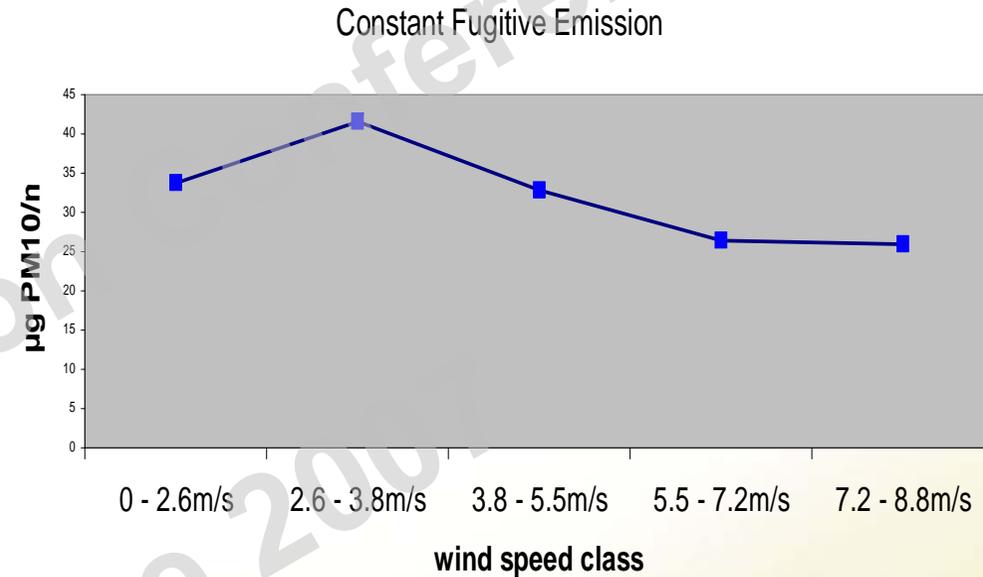
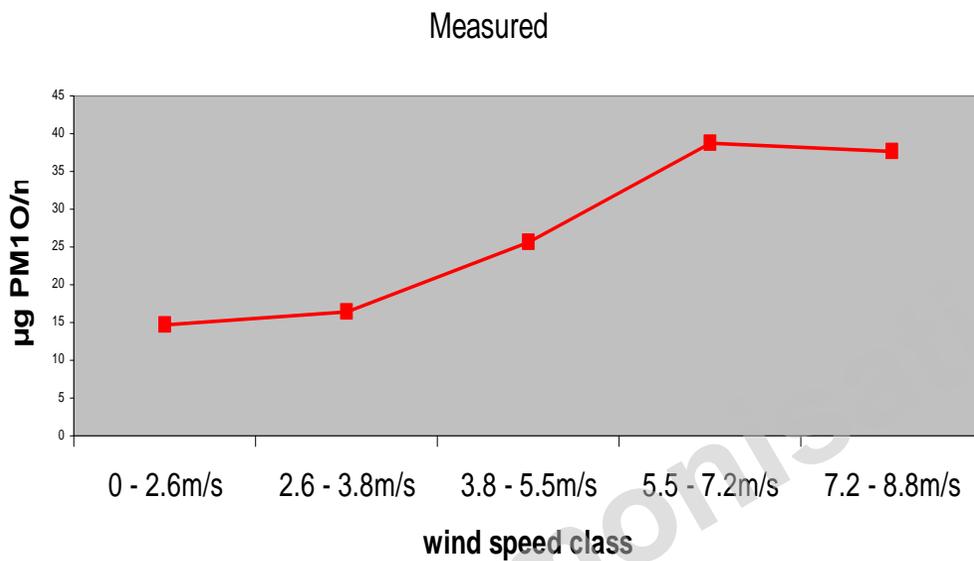
# Source configuration for regression



# Time series predicted by LSQ solution



# Wind speed dependency of observed and of modelled concentrations do not agree



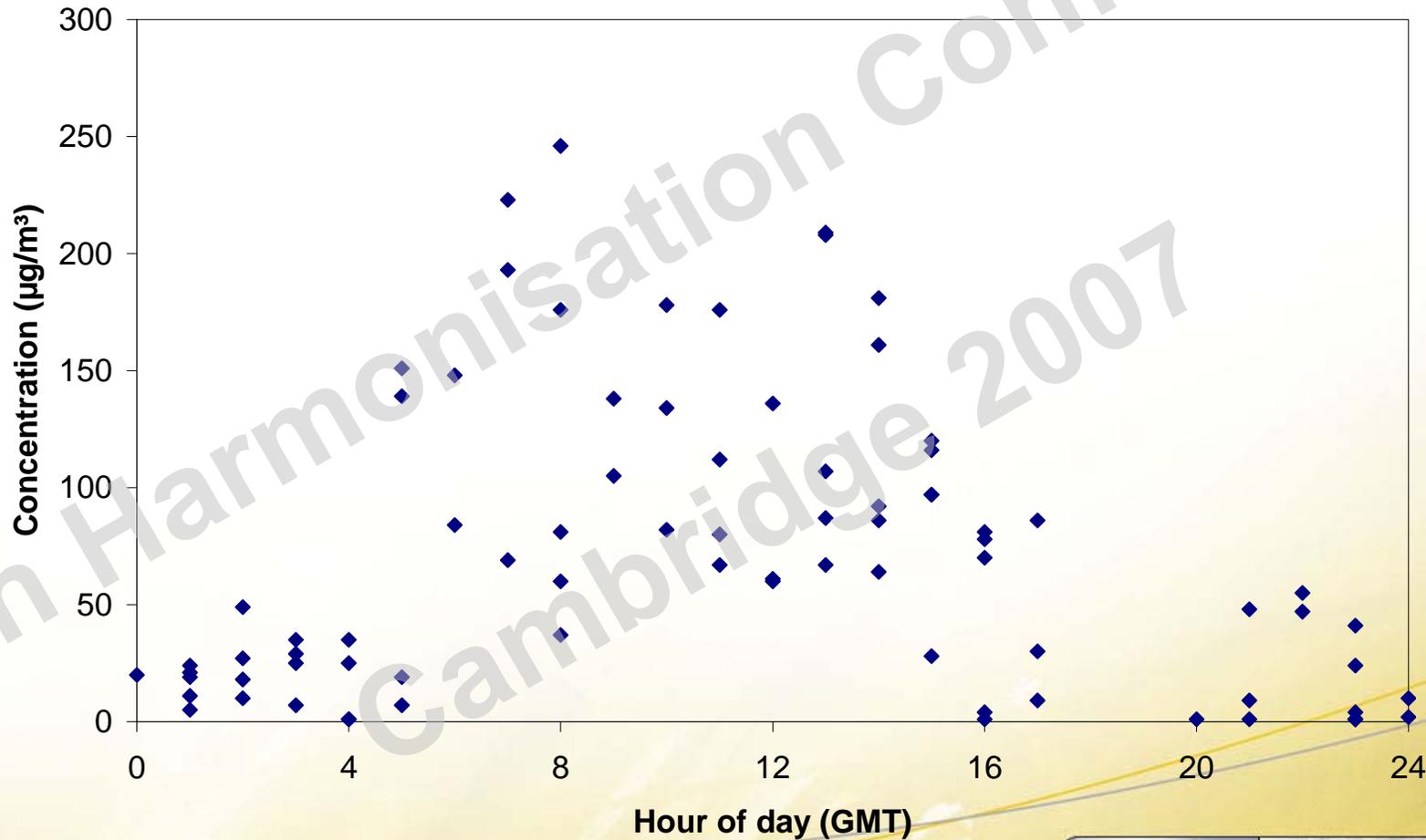
Measured: increases with increasing wind speed

Calculated (constant Fug. sources) : decreases with increasing wind speed

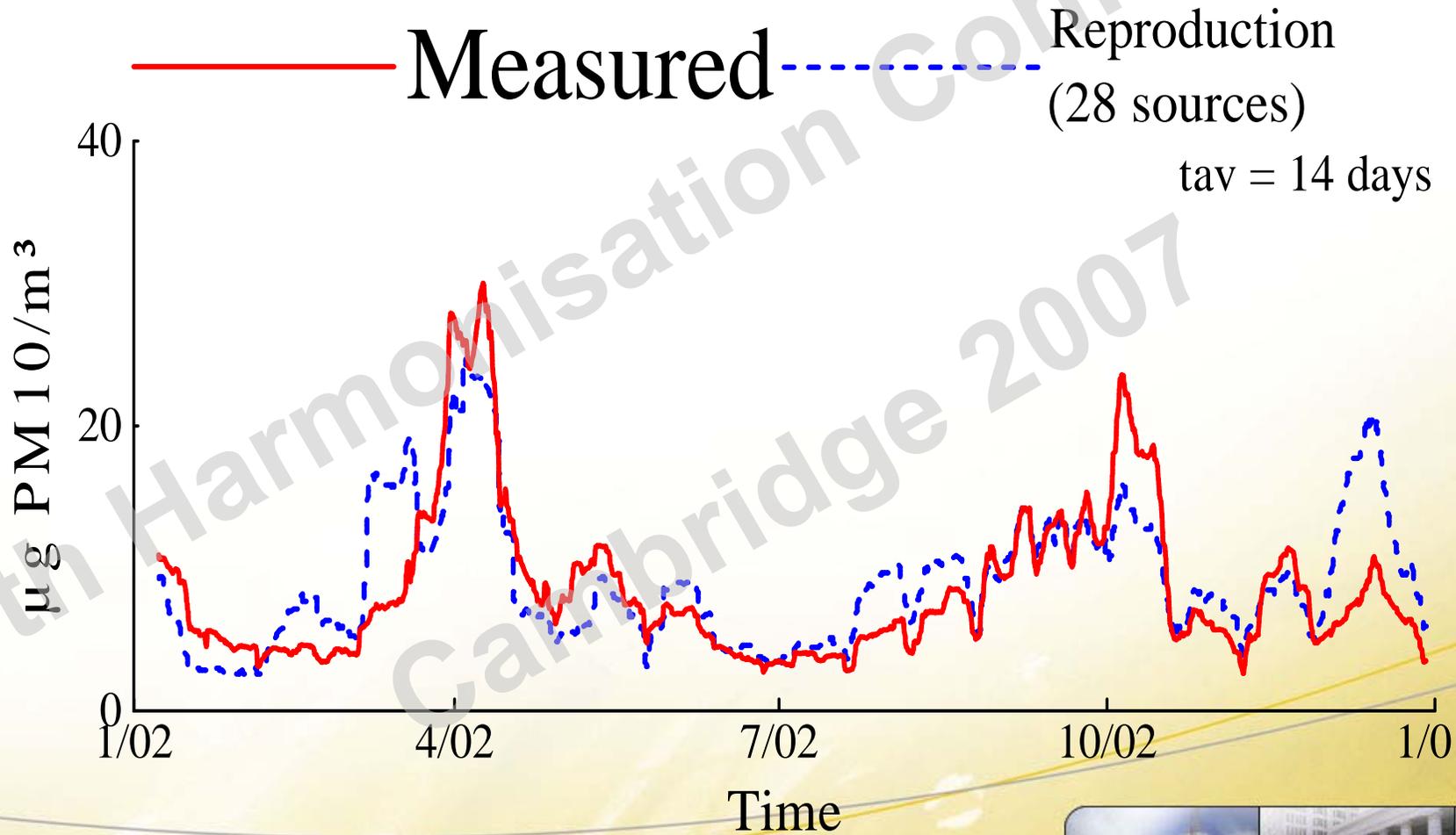
$$\text{'unit emission'} = \{1 \text{ times } \max(0, \min(8, (u-2)))^3\} \text{ tons/year}$$



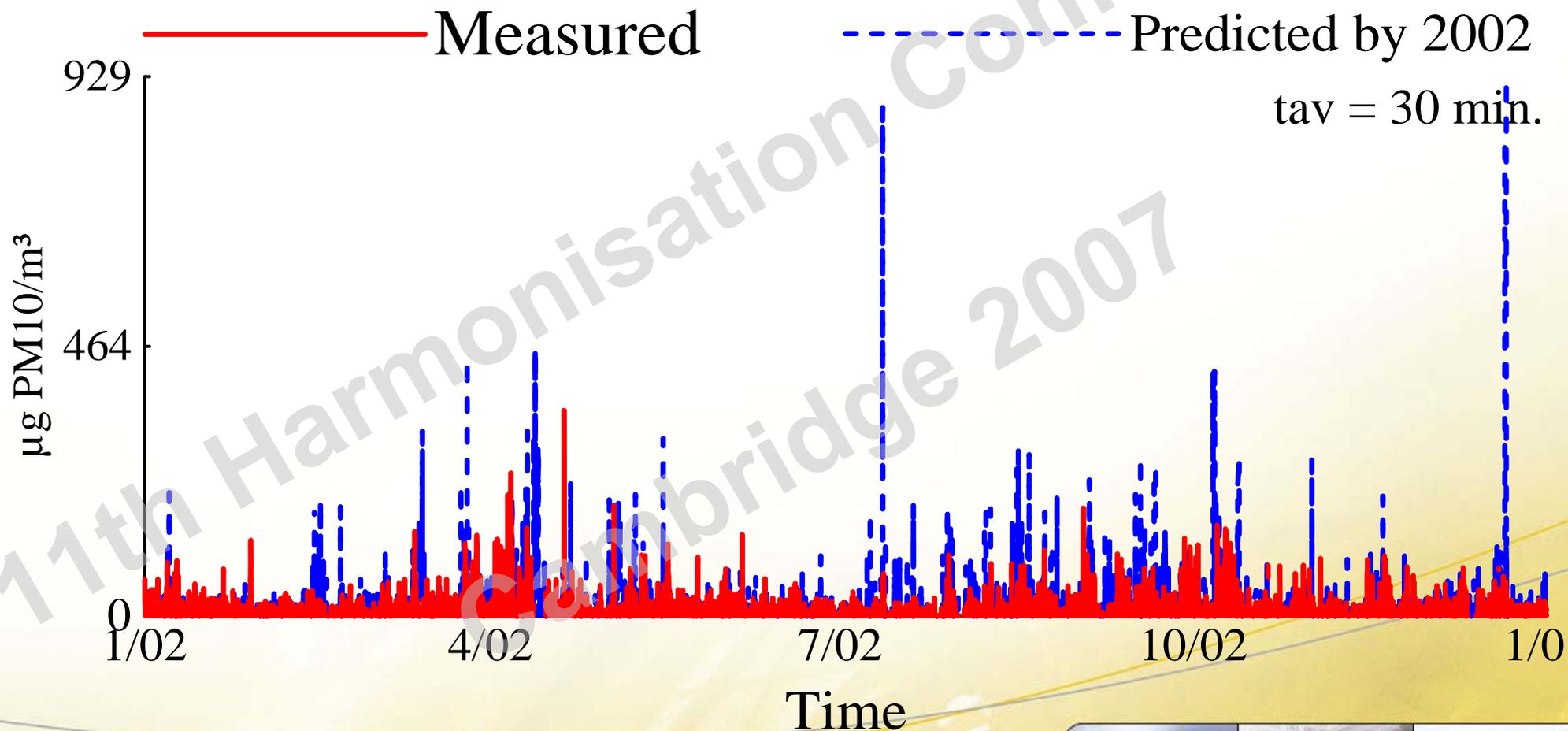
# Observed local impact per hour during April peak



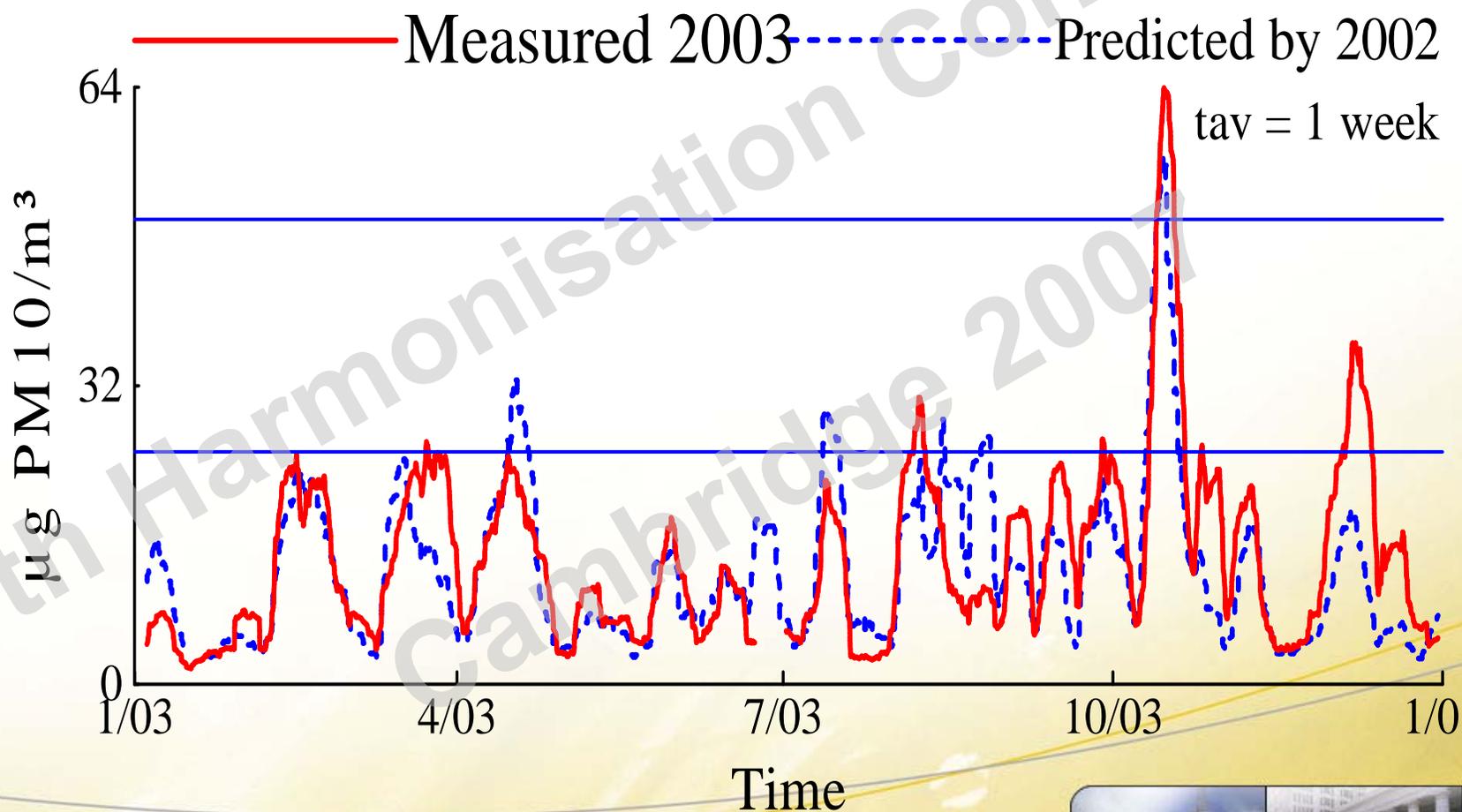
# Regression on October peak explains April peak ( $t_{av} = 14 \text{ days}$ ) (Year 2002)



# Regression on October produces too high peaks for $t_{av}^{1/2}$ hour (Year 2002)



**Correction: Weaken** responsible source  
... and so on, till all criteria OK. Then: evaluation on 2003



# Conclusions

- **Reverse modelling leads to a better understanding of the observed time series;**
- **For as well ½hourly data as 24h data;**
- **No emission factors needed;**
- **Time and wind speed dependencies tell more on the nature of the fugitive source;**
- **Regression must be kept under straight control to avoid noise fitting;**



# Action 2: Start with 1 unknown diffusive source

System of equations, one equation per DAY:

$$\left( \sum_{h=1}^{48} C_j \right) - \sum_{k=1}^{NP} \left( \sum_{h=1}^{48} P_{kh} \right) = \sum_{i=1}^{NFS} \left( \sum_{h=1}^{48} \delta_{ih}^{-1} Q_i \right)$$

sum of  
measured  
½hourly  
concentrations  
over day

computed  
impact of NP  
known (point)  
sources

impact of NFS diffusive sources:

$Q_i$ : unknown source strength;

$\delta_{ih}^{-1}$ : impact of unit emission



# Impact of unit emission (1/2)

 $\partial_{ih}^{-1}$ 

impact of unit emission for unknown source  $i$   
at hour  $h$

**unit emission:** 1 mass unit per time unit, BUT

- having the same time dependency as the real source.

(e.g.: if only active during working days from 8 am till 18 pm, then unit emission is 1 during these hours and 0 otherwise.)

