Since January 2020 Elsevier has created a COVID-19 resource centre with free information in English and Mandarin on the novel coronavirus COVID-19. The COVID-19 resource centre is hosted on Elsevier Connect, the company's public news and information website.

Elsevier hereby grants permission to make all its COVID-19-related research that is available on the COVID-19 resource centre - including this research content - immediately available in PubMed Central and other publicly funded repositories, such as the WHO COVID database with rights for unrestricted research re-use and analyses in any form or by any means with acknowledgement of the original source. These permissions are granted for free by Elsevier for as long as the COVID-19 resource centre remains active.
Spatio-temporal modelling of changes in air pollution exposure associated to the COVID-19 lockdown measures across Europe

Anton Beloconi, Nicole M. Probst-Hensch, Penelope Vounatsou *

* Swiss Tropical and Public Health Institute, Basel, Switzerland
b University of Basel, Switzerland

HIGHLIGHTS
• The effect of COVID-19 lockdown on air pollution exposure in Europe was estimated.
• Bayesian space-time models were fitted adjusting for seasonality and confounders.
• Actual lockdown effect cannot be estimated without considering contextual factors.
• Lockdown-related reduction of NO2 and PM2.5 was 30% and 26%, respectively.
• Targeted governmental policies can considerably reduce air pollution in short time.

GRAPHICAL ABSTRACT

The lockdown and related measures implemented by many European countries to stop the spread of the SARS-CoV-2 virus (COVID-19) pandemic have altered the economic activities and road transport in many cities. To rigorously evaluate how these measures have affected air quality in Europe, we developed Bayesian spatio-temporal (BST) models that assess changes in the surface nitrogen dioxide (NO2) and fine particulate matter (PM2.5) concentrations across the continent. We fitted BST models to measurements of the two pollutants in 2020 using a lockdown indicator covariate, while accounting for the spatial and temporal correlation present in the data. Since other factors, such as weather conditions, local combustion sources and/or land surface characteristics may contribute to the variation of pollutant concentrations, we proposed two model formulations that allowed the differentiation between the variations in pollutant concentrations due to seasonality from the variations associated to the lockdown policies. The first model compares the changes in 2020, with the ones during the same period in the previous five years, by introducing an offset term, which controls for the long-term average concentrations of each pollutant during 2014–2019. The second approach models only the 2020 data, but adjusts for confounding factors. The results indicated that the latter can better capture the lockdown effect. The measures taken to tackle the virus in Europe reduced the average surface concentrations of NO2 and PM2.5 by 29.5% (95% Bayesian credible interval: 28.1%, 30.9%) and 25.9% (23.6%, 28.1%), respectively. To our knowledge, this research is the first to account for the spatio-temporal correlation present in the monitoring data during the pandemic and to assess how it affects estimation of the lockdown effect while accounting for confounding. The proposed methodology improves our understanding of the effect of COVID-19 lockdown policies on the air pollution burden across the continent.

© 2021 The Authors. Published by Elsevier B.V. This is an open access article under the CC BY-NC-ND license (http://creativecommons.org/licenses/by-nc-nd/4.0/).
1. Introduction

The unique situation created by the SARS-CoV-2 virus pandemic (COVID-19) has led to a sudden decrease in economic activities (OECD, 2020). The governments’ restrictions aimed to tackle the spread of the virus, such as the stay-at-home policies and closed international borders, significantly reduced the traffic volume (Apple, 2020; Brunekreef et al., 2021). Emerging evidence suggests that these changes resulted in noticeable reductions of pollutant concentrations in ambient air (Shakil et al., 2020). Particularly, the concentration of nitrogen dioxide (NO$_2$) has dropped in many cities around the world (Ogen, 2020; Zhang et al., 2020), while changes in fine particulate matter (PM$_{2.5}$) have been more limited and less consistent (Dantas et al., 2020; Menut et al., 2020; Putaud et al., 2020; Sharma et al., 2020).

Ground-level NO$_2$ and PM$_{2.5}$ concentrations continue to represent a serious public health concern in Europe. In recent years, about 16 million Europeans were exposed to NO$_2$ levels above those proposed by the WHO air quality guidelines (Beloconi and Vounatsou, 2020), while around 350 million people across the continent were exposed to elevated PM$_{2.5}$ levels (Beloconi et al., 2018). Exposure to air pollution contributes to the development of diabetes, high blood pressure, heart and lung diseases (Cohen et al., 2017), decreases immunity (Mostafavi et al., 2019) and induces inflammation (Chen and Schwartz, 2008). Recent COVID-19 studies suggest that individuals with such underlying comorbidities may be more susceptible to the impact of the coronavirus infection and at higher risk of mortality from COVID-19 (Wang et al., 2020; Yang et al., 2020). Therefore, estimates of the changes in air quality caused by the measures implemented to tackle the spread of the virus are very necessary. They would help quantifying a potential reduction in morbidity associated with air pollution exposure during the lockdown and to improve our understanding of the impact of related policies on air pollution burden.

Although a large number of literature reports changes in air pollution levels that occurred during and after the COVID-19 lockdown measures, very few efforts have rigorously modelled the effect of the lockdown while accounting for confounding factors, e.g. variation due to natural weather conditions or other spatio-temporal characteristics, such as seasonality. A representative sample of the literature is provided in Table A1 (in the appendix). The majority of the articles have used explorative analyses, such as graphical comparisons between average pollutant concentration levels during the lockdown periods in 2020 and similar periods in previous years, or between pre- and post-“intervention” periods (e.g. Abdullah et al., 2020; Dantas et al., 2020). The data sources used to illustrate the differences in the pollutant concentrations were mostly based on ground-level air quality measurements from monitoring stations, satellite-derived tropospheric measurements, air pollutant simulations obtained from chemical transport models (CTMs), or combination of these sources (e.g. Barré et al., 2020; Goldberg et al., 2020). Several works have used pairwise t-test to evaluate the statistical significance of these differences (e.g. Dobson and Semple, 2020; Giani et al., 2020; Putaud et al., 2020).

Since many parameters, including local combustion sources, land surface characteristics, atmospheric and weather conditions influence NO$_2$ and PM$_{2.5}$ formation and dispersion (Chudnovsky et al., 2014; Bechle et al., 2015; Stafoggia et al., 2017; Young et al., 2016; Larkin et al., 2017; He and Huang, 2018), it is essential to build models that are able to distinguish the changes caused by these effects from the ones induced by the lockdown measures. Several studies have noted that incomplete correction for meteorological conditions could lead to biased results (Menut et al., 2020; Xiang et al., 2020). The CTMs can address this problem by performing specific sensitivity tests on the input parameters and by simulating pollutant concentrations using different emission scenarios, such as “business as usual” versus “COVID-19”-specific emissions reflecting lockdown restrictive measures (Barré et al., 2020; Huang et al., 2020; Menut et al., 2020; Putaud et al., 2020). However, CTM simulations are computationally demanding and time consuming.

Several statistical models and machine learning algorithms were used to build a relationship between the pollutant concentrations at the monitoring stations and historical meteorological conditions, including multiple linear regression (Venter et al., 2020), gradient boosting (Barré et al., 2020) and random forest (Dobson and Semple, 2020; Shi et al., 2021). The resulting models were used to predict the weather-normalized pollutant concentrations during the lockdown and to compare these estimates to the observed data. Giani et al. (2020) used a geostatistical model, incorporating CTM simulations as covariate, to predict and compare gridded PM$_{2.5}$ concentration in 2016–2019 and during the COVID-19 outbreak in 2020. A different way to model the effect of lockdown within a statistical formulation, which can fully quantify the uncertainty in the estimated effect, is by introducing the lockdown period as a covariate in the model. In Liu et al. (2020), two different government’s responses to COVID-19 pandemic were assessed by using a fixed–effects model that predicts NO$_2$ tropospheric vertical column density (TVCD) before and after the 2020 Lunar New Year (LNY) in China, while controlling for the previous years’ (2015–2019) NO$_2$ TVCD. This allowed distinguishing between the reductions typically observed during LNY and the ones caused by the lockdown measures. However, the model did not consider spatio-temporal correlations in the data and, therefore, the estimates of the statistical significance of the effects of covariates might be biased. In addition, the results represent changes in tropospheric NO$_2$ concentration, a proxy that may not fully reflect the variations in the air pollution levels close to the surface.

Here, we developed Bayesian spatio-temporal (BST) regression models that assess changes in the surface NO$_2$ and PM$_{2.5}$ concentration across Europe during the first 20 weeks in 2020, while taking into account the spatio-temporal correlation present in the monitoring data. In particular, we propose two different modelling formulations that assess the effect of the lockdown measures on the variation in the weekly-averaged NO$_2$ and PM$_{2.5}$ concentrations. The first approach compares changes in pollutant concentrations in 2020 with the ones that happened during the same period in the previous five years, by introducing an offset term, which controls for the long-term average concentrations of each pollutant during 2014–2019. The model assumes that the meteorological and other factors in 2020 were the same as in the previous years and therefore the changes observed in 2020, are strictly due to the lockdown. The second approach models only the 2020 data, but it takes into account confounding factors that may influence the spatio-temporal distribution of each pollutant and therefore separates the effect of lockdown from the effects of confounders. Our modelling endeavours improve the estimation of the actual effect of lockdown on the air pollution burden across the European continent.

2. Materials and methods

2.1. Study area and data

The raw NO$_2$ and PM$_{2.5}$ measurements were obtained from the Air Quality e-Reporting database (Air Quality e-Reporting, 2020) maintained through the European environment information and observation network (Eionet). For the years 2019 and 2020, the up-to-date (E2a) air pollution monitoring data was used, whereas for 2014–2018, the more detailed historic dataflow (E1a) was considered. The E2a data are updated daily and are available on hourly basis for most of European Union (EU) member states and European Environment Agency’s (EEA’s) cooperating countries. The E1a data are reported every September and cover the year before the delivery. The measurements as well as the meta-information on the monitoring stations involved were accessed from the EEA’s air quality portal (https://discomap.eea.europa.eu/map/fme/AirQualityExport.htm). All the analyses were based on weekly averaged 24 h concentrations during the first 20 weeks of each year (e.g. for 2020 this period corresponds to 01/01/2020–15/05/2020). The stations with valid measurements for at least
19 out of 20 weeks were used in all further analyses. For storing raster data, statistical inference and mapping purposes all data was converted to the Lambert Azimuthal Equal Area (ETRS89-LAEA5210) projection. Fig. 1 illustrates the locations of the (a) NO₂ and (b) PM₂.₅ monitoring sites used in this work.

Most of the data-driven air-quality modelling efforts incorporate air pollution proxies from satellite-based observations and/or chemical transport model simulations in the analyses (Benas et al., 2013; Beloconi et al., 2016; Brauer et al., 2016; Liu et al., 2020). These proxies reflect contributions from all sources, including e.g. emissions from industry, roads, airports or harbours, as well as atmospheric and weather conditions (Novotny et al., 2011). Since we were interested in evaluating the impact of climatic and environmental factors on air pollutants separately and in quantifying how they influence the effect of lockdown, the satellite-based observations and CTM simulation data were not included in the current analyses. Instead, the parameters that directly contribute to NO₂ and PM₂.₅ formation and dispersion (and therefore drive their spatio-temporal variation), were used as separate covariates in the models following our previous works (Beloconi et al., 2018; Beloconi and Vounatsou, 2020) and based on the literature review and data availability at continental scale.

The land-use/cover data were extracted from the pan-European component of the Copernicus land monitoring service (CLMS, 2020). In particular, the CORINE land cover (CLC) dataset for the year 2012 was used (Corine Land Cover, 2012). To better understand the urban surface characteristics surrounding each monitoring station, a squared buffer zone of 1 km² spatial resolution was created and the dominant CLC category within each buffer zone was computed and assigned to the respective site. The 45 land classes available in CLC were aggregated to form the following 4 main categories: (i) continuous urban fabric - road and rail networks and associated land - port areas (LC1); (ii) discontinuous urban fabric - industrial or commercial units - mine, dump and construction sites - artificial, non-agricultural vegetated areas (LC2); (iii) agricultural areas - wetlands - water bodies (LC3); and (iv) forest and semi natural areas (LC4). Additionally, the high resolution layers of tree cover density (TCD, 2015), imperviousness density (IMP, 2015) and European settlement map (ESM, 2016) were accessed from the same source (CLMS, 2020). The digital elevation model (Digital Elevation Model Over Europe (EU-DEM), 2017) product was downloaded from the EEA website.

The normalized difference vegetation index (NDVI, 2020) generated from the MODIS Aqua and Terra platforms, the night time lights (NTL, 2013) product from the National Oceanic and Atmospheric Administration (NOAA), as well as the climatic data from the National Centers for Environmental Prediction (NCEP) Climate Forecast System (CFSv2) (Saha et al., 2011) were pre-processed in Google Earth Engine (GEE) API (Google Earth Engine Team, 2015). The road density (RD) raster was computed using the OpenStreetMap project’s collection (extracted in February 2016) of road shapefiles covering the continent. Particularly, the major roads comprising the motorway, trunk, primary and secondary road categories, as well as the links between them were taken into consideration. The same dataset was used to compute the distance to roads (DISR) covariate applying simple GIS (Geographic Information System) techniques. Since only the major roads were used in the computations, we do not expect significant changes in these estimates compared to 2020. Distance to sea (DISS) was calculated using the Europe coastline shapefile (Europe Coastline Shapefile, 2015) downloaded from the EEA website. The dust covariate (DUST) was derived from the ensemble of pan-European chemical transport models (Inness et al., 2019) of the Copernicus atmosphere monitoring service (CAMS, 2020a). Table 1 summarizes the covariates used in the models. A B-spline curve with 7 degrees of freedom was fitted to the pollutant data and the above time-varying parameters to graphically compare the temporal trends.

The week that the governments of each European country introduced the first major policy to tackle the spread of the virus was obtained from the ACAPS COVID-19 government measures dataset (https://www.acaps.org/covid19-government-measures-dataset). For most of the countries, the “Border closure” measure belonging to the “Movement restrictions” category was used to define the lockdown. The earliest date of this measure was considered and a value of 1 was assigned to the country-specific weekly lockdown variable for that and subsequent weeks; the value of 0 was allocated otherwise. For UK, Malta and the Netherlands the date of this particular measure was not available, therefore we used the dates of the “Surveillance and monitoring”, “International flight suspension” and “Social distancing”
measures, respectively to define the week of the lockdown. We note that no country has lifted the lockdown before the end date of the investigated period, i.e. the 15th of April.

### 2.2. Bayesian spatio-temporal modelling

To analyse the effects of the lockdown policies, we developed Bayesian spatio-temporal regression models that take into account the spatial and temporal correlation present in the data. The spatial correlation was modelled by location-specific random effects through a Gaussian process which captures the spatial correlation via the covariance matrix as a function of distance between locations. For the temporal component, an autoregressive (AR) structure was assumed.

Let \( y(s,t) \) denote the realization of a spatio-temporal process \( Y(\cdot, \cdot) \) that represents the log-observed weekly averaged NO\(_2\) or PM\(_{2.5}\) concentration in 2020 during week \( t = 1, \ldots, 20 \) at station \( j = 1, \ldots, N \in D \subseteq \mathbb{R}^2 \) (location \( s_j \)). We assume the following two model formulations (M1 and M2) for each pollutant:

\[
y(s_t) = \mathcal{Y}_{2014-2016}(s_t) + \beta_0^{(M1)} + X(s_t)\beta_{1}^{(M1)} + \xi^{(M1)}(s_t) + \epsilon^{(M1)}(s_t) \tag{1}
\]

and

\[
y(s_t) = \beta_0^{(M2)} + X(s_t)\beta_{1}^{(M2)} + Z(s_t)\beta_{2}^{(M2)} + \xi^{(M2)}(s_t) + \epsilon^{(M2)}(s_t) \tag{2}
\]

where the superscripts \( (M1) \) and \( (M2) \) distinguish between the two models, \( \mathcal{Y}_{2014-2016}(s_t) \), i.e. \( \mathcal{Y}_{2014-2016}(s_t) = \frac{1}{2} \sum_{2014-2016} Y_{t_{\text{prev}}}(s_t) \) is an offset term representing the log-observed average pollutant concentration during 2014–2019 for site \( s_t \) and week \( t \), \( \beta_0 \) is the intercept, \( \beta_t \) is the coefficient associated with the lockdown \( X(s_t) \), \( Z(s_t) \) is the vector of additional \( p \) covariates for site \( s_t \) and week \( t \), \( \beta = (\beta_0, \ldots, \beta_p) \) is the vector of the corresponding coefficients, \( \xi(s_t) \) represents the realization of the spatio-temporal process and \( \epsilon(s_t) \) is the measurement error, that is considered both temporally and spatially uncorrelated.

The first formulation (Eq. (1)) compares the changes in pollutant concentrations in 2020 with the ones that happened during the same period in previous years: the offset term \( \mathcal{Y}_{2014-2016} \) introduced in the model controls for the long term average concentration during 2014–2019. In order to obtain more stable results, only the monitoring stations for which at least 3 years (out of these six preceding 2020) have non-missing weekly measurements were kept. The second formulation (Eq. (2)) models only the 2020 data but takes into account confounding factors influencing the spatio-temporal distribution of each pollutant: the vector \( Z(s_t) \) represents the covariates shown in Table 1, extracted at the locations of the monitoring stations. All the continuous covariates were standardized by subtracting the mean and dividing by the standard deviation (calculated using the 20-week measurements from all the monitoring stations). In both modelling frameworks, the lockdown effect is introduced in the model as a location-specific binary variable \( X(s_t) \) indicating the pre- and post- "intervention" periods.

The spatio–temporal correlation structure is considered to be the same for both formulations. In particular, the realization \( \xi(s_t) \) is assumed to be a spatio-temporal Gaussian field that changes in time according to a first order autoregressive process \( AR(1) \), with temporal correlation \( \rho \), such that \( |\rho| < 1 \), that is

\[
\xi(s_t) = \rho \xi(s_{t-1}) + \epsilon(s_t), \text{ for } t = 1, \ldots, 20.
\]

The \( \epsilon(s_t) \) is a spatial random effect that is assumed to arise from a multivariate normal distribution \( \epsilon(s_t) \sim N(0, \Sigma_{\epsilon}) \) with \( \Sigma_{\epsilon} \) the spatial process variance and \( \Sigma_{\epsilon} \) the dense correlation matrix with elements \( \Sigma_{ij} = \rho^{|i-j|} \). The Matern function given by \( C(d_i) = \frac{1}{\nu \sqrt{\pi}} K_{\nu}(\kappa d_i) \) with \( d_i \) the distance between stations \( i \) and \( j \), \( \kappa \) is a scaling parameter, \( \nu \) is a smoothing parameter (fixed to 1 in our application) and \( K_{\nu} \) is a modified Bessel function of second kind and order \( \nu \). This specification implies that the range \( r \) (the distance at which the spatial variance becomes less than 10%) is given by

\[
r = \sqrt{8 \nu / \kappa}.
\]

To evaluate whether modelling the spatial and spatio-temporal correlation present in the data leads to a better model fit, and therefore more accurate estimates of the effect of the lockdown (and other covariates), the aforementioned formulations were compared to the ones in which these auto-correlations are not taken into consideration. Bayesian model selection measures (Gelman et al., 2014), including the deviance information criterion (DIC) (Spiegelhalter et al., 2002), the widely applicable Bayesian information criterion (WAIC) (Watanabe, 2013) and the logarithmic score (logscore) (Ntzoufras, 2008) were used to compare the models. Lower values of these measures indicate a better model fit.

The Bayesian model formulation is completed by specifying prior distributions for the parameters and the hyperparameters. Particularly, the log-gamma priors were chosen for the \( \sigma_{\epsilon_*}^2, \sigma_{\epsilon_*}^2 \) and \( r \) was parameterized on the log-scale, i.e.: \( \log(\sigma_{\epsilon_*}^2), \log(\sigma_{\epsilon_*}^2) \) and \( \log(C(1.5 \times 10^{-5})) \) and \( \log(r) \) - \( \log(C(1, 10^5)) \). Normal priors \( N(0, 10^3) \) were assigned to the regression coefficients, a vague normal one for the intercept and a \( N(0, 0.15) \) prior for the log-transformed autoregressive coefficient \( \rho \).

Model fit was carried out using the stochastic partial differential equations (SPDE) method and the integrated nested Laplace approximation (INLA) algorithm (Rue et al., 2009; Lindgren et al., 2011) for
fast approximation of the marginal posterior distributions. In the SPDE/INLA approach, the spatial process is approximated by a Gaussian Markov random field (GMRF) with zero mean and a symmetric positive definite precision matrix $Q$ (defined as the inverse of $\Sigma_\omega = \sigma_\omega^2 R_\omega$). First, a GMRF representation of the Matern field is constructed on a set of non-intersecting triangles partitioning the domain of the study area (Lindgren et al., 2011). Subsequently, the INLA algorithm estimates the posterior distribution of the latent Gaussian process and hyperparameters using the Laplace approximation (Rue et al., 2009). More details regarding this methodology are provided elsewhere (Blangiardo and Cameletti, 2015). All the models were fitted on an Intel Xeon E5-2697 CPU machine (2 × 2.60 GHz, 128 GB RAM) using the R-INLA package (Rue et al., 2013) available within the R software (R Core Team, 2015).

Parameter estimates were summarized by their posterior medians and the corresponding 95% Bayesian Credible Intervals (BCI). The effect of a covariate was considered to be statistically important if its 95% BCI did not include zero. We use the term statistically important rather than statistically significant as the latter is not applicable to Bayesian inference.

3. Results

3.1. Data observed at the monitoring stations

Fig. 2 depicts weekly averaged concentration of NO$_2$ and PM$_{2.5}$ observed at the location of the monitoring stations across Europe during the first 20 weeks in 2020 (blue dots). To explore whether these differences in surface concentration are typically observed during the investigated period, we further depict the measurements of both pollutants obtained in 2014–2019 (red dots) together with B-spline curves fitted to each combination of pollutant/year(s). The shaded areas represent the approximate 95% confidence intervals of each fitted spline.

Consistent with the 2014–2019 data, NO$_2$ concentration increases during the first 4 weeks in 2020 and starts decreasing after week 5. The similarities in the PM$_{2.5}$ levels between the current and the previous years are less homogeneous. In general, the concentration of both pollutants is lower in 2020 compared to the average observed in previous years. The lockdown measures that are considered here, are mostly related to border closures (part of the “Movement restrictions” interventions) and have occurred in most European countries between week 10 and 13. One can see that the NO$_2$ concentrations declined more abruptly during 2020, compared to previous years, whereas the PM$_{2.5}$ concentrations remained rather stable (even slightly increased). Additionally, both pollutants have shown a small rebound in mean concentrations after week 18.

3.2. Bayesian spatio-temporal models

Bayesian models were fitted to better understand the factors that are related to changes in the concentrations of NO$_2$ and PM$_{2.5}$ in 2020 compared to previous years and to assess whether they are directly influenced by the lockdown policies or other factors that affect the

![Graph](image-url)

Fig. 2. Weekly variations in the NO$_2$ (left) and PM$_{2.5}$ (right) concentration. Dots denote the weekly averaged concentration of NO$_2$ and PM$_{2.5}$ observed at the monitoring stations across Europe during the first 20 weeks of 2020 (blue dots) and 2014–2019 (red dots). A B-spline curve with 7 degrees of freedom was fitted to each combination of pollutant/year(s). Shaded areas represent the approximate 95% confidence intervals of each fitted spline.
formation, dispersion and transportation of each pollutant (such as meteorological conditions).

Model M1 compares the changes in pollutant concentrations in 2020 with the ones that happened during the same period in previous years, by introducing an offset term that controls for the long term average concentration over the last 6 years before 2020 (Eq. (1)). Parameter estimates of the three formulations, i.e. (i) spatio-temporal (M1ST); (ii) spatial (M1S); and (iii) independent correlation structure (M1I) are shown in Tables 2 and 3 for NO2 and PM2.5, respectively. For both pollutants the spatio-temporal model fitted the data the best as indicated by the lower logscore, DIC and WAIC values.

The negative intercept (β0(M1I)) estimated for each of the two pollutants proposes that their concentration dropped in 2020 when compared to the previous years, a result that is consistent with the pattern of the raw data shown in Fig. 2. Results regarding the estimated coefficient of the lockdown covariate (βτ) differ between the two pollutants. The coefficient of NO2 is negative, indicating that on average, during the lockdown period, the concentration dropped by 6% more than in the previous years.

Similarly, the positive coefficient estimated for PM2.5 indicates that in comparison to previous years, we see a 15% increase in the concentrations during the lockdown period. This result is consistent with the increase in PM2.5 in 2020 noticed during the weeks 10–15 in Fig. 2, reaching similar concentrations as in the 2014–2019 period, and not observed during the same time-frame in previous years.

To evaluate whether the changes observed during lockdown are driven by other factors, such as weather conditions, local emission/combustion sources and land surface characteristics, we use the M2 model (Eq. (2)), which analyses only the 2020 data and takes into account proxies of the above-mentioned confounding factors.

Fig. 3 shows the variation in the climatic and environmental factors that occurred at the location of the monitoring stations across Europe during the first 20 weeks in 2020. The results of model fit for the M2 formulations are shown in Tables 4 and 5 for NO2 and PM2.5, respectively. Similarly to the M1 framework, the Bayesian model selection criteria indicate that the spatio-temporal models (M2ST) perform best for both pollutants. The DIC, WAIC and logscore metrics for M2 are not directly comparable to those from M1, because the models were fitted on a different number of observations. M1 included data from monitoring sites with at least 3 years (out of the 6 preceding 2020) non-missing weekly measurements, while M2 formulations included data from more monitoring sites available in 2020.

Most of the covariates included in the models have a statistically important regression coefficient (Tables 4–5). The directions of the effects (i.e. the positive/negative associations) are mostly consistent with our previous works (Belocchi et al., 2018; Belocchi and Vounatsou, 2020). Thus e.g. elevation (DEM), wind speed (WINDSP) and surface humidity (SHUM) have an important negative effect on NO2 and PM2.5, while the distance to the sea (DISS) and the night time lights (NTL) are positively associated with both pollutants. In addition to our previous works, here we found an important positive association of the dust covariate (DUST) with each outcome.

The M2 framework resulted in a negative important coefficient of the lockdown variable for both pollutants. In particular, the negative coefficient (βτ(M2I)) = −0.35 estimated for NO2, implies that the concentration of NO2 has dropped on average by 29.5% due to the lockdown (i.e. logNO2(2020) − log NO2(2014) = −0.35 during lockdown and therefore NO2(2020) = 0.705 · NO2(2014)). The corresponding 95% BCI is (28.1%, 30.9%). Similarly, the negative coefficient estimated for PM2.5 (i.e. βτ(M2I) = −0.30) indicates that the governments’ interventions resulted in a 25.9% (23.6%, 28.1%) drop in the pollutant concentration on average across the continent (here PM2.5(2020) = 0.741 · PM2.5(2014)).

4. Discussion

The demand for rigorous spatio-temporal models that are able to accurately assess the impact of policy interventions has rapidly grown over the past decade. This need became more pronounced during the last year, following the start of the COVID-19 pandemic where a large number of interventions have been implemented by different countries. Here we developed and evaluated different model formulations to quantify the effect of the lockdown policy on the air quality in Europe. To our knowledge, this research is the first to account for the spatio-temporal correlation present in the monitoring data during the pandemic and to assess how it affects estimation of the lockdown effect while accounting for confounding factors.

A critical review on the early studies assessing the nexus between COVID-19 and the environment (Shakil et al., 2020) has shown that, in terms of methodology, the majority of the first articles examining the impacts of COVID-19 on air pollution have used explorative analyses, such as graphical comparisons. As noted by the authors, these analyses had limitations to postulate robust findings. They were rather descriptive and therefore the inferences were limited to theoretical or empirical explanations of the research problem. In particular, these
Fig. 3. Weekly variations in the pollutants’ concentrations and the time-dependent covariates observed at the locations of the NO$_2$ and PM$_{2.5}$ monitoring stations across Europe. Dots denote the weekly averaged values during the first 20 weeks of 2020. A B-spline curve with 7 degrees of freedom was fitted to each data time series.
analyses could not differentiate between the changes in pollutant concentration that occurred due to the governmental actions from the ones due to natural weather conditions or other spatio-temporal characteristics, such as seasonality. More recent studies have noted that the results could be biased if meteorological conditions are not taken into account (Menut et al., 2020; Xiang et al., 2020). Modelling efforts that separate the lockdown effect from the effects of other factors influencing the variations in air pollution levels, can be grouped in three main categories: (i) CTM simulations of the pollutant concentrations comparing different emissions that reflect “business as usual” with “COVID-19” scenarios (e.g. Barré et al., 2020; Huang et al., 2020; Menut et al., 2020; Putaud et al., 2020); (ii) statistical or machine learning methods that “weather-normalize” or compare the predicted “de-weathered” trends in air pollutants with observations during the lockdown period (e.g. Barré et al., 2020; Dobson and Semple, 2020; Shi et al., 2021; Venter et al., 2020); and (iii) statistical formulations that introduce the lockdown period as a time-dependent covariate in the model (e.g. Liu et al., 2020). Whereas the use of CTMs can fully quantify the changes in the emissions and potential chemical processes, they are computationally very demanding and time-consuming. The advantage of the statistical models that include the lockdown as a covariate, when compared to formulations that predict the “de-weathered” pollutant concentrations, is that the uncertainty of the estimated effect can be fully quantified (through confidence intervals). In fact, when the effect is embedded in the model, there is no need to compare predictions before and after “intervention”, using t-test or similar methods. Furthermore, the models can separate the effect of the lockdown from the effects of confounding factors. However, the literature applying such formulations is rather sparse. Liu et al. (2020) recently explored how the COVID-19 policies in China were associated with reductions in daily tropospheric NO2 measurements by using a fixed-effects model that incorporates a binary variable indicating the pre- and post-intervention periods and adjusting for the average pollution levels prior to lockdown. However, the proposed model did not account for the spatio-temporal correlation present in the data and evaluated the
changes in the tropospheric measurements rather than in the surface level NO₂ concentrations, which are more relevant for human health. Here, we proposed two statistical modelling formulations that assess the effect of the lockdown measures and differentiate between the changes in pollutant concentration that occurred due to the governmental actions and those due to seasonality. The first approach (M1) compares the variation in air pollution during the lockdown period in 2020, with the one during the same period in previous years. The second approach (M2) models only the 2020 data, but it includes confounding factors influencing the spatio-temporal distribution of each pollutant, such as weather conditions and land surface characteristics. In both cases, the lockdown effect is introduced as a binary variable indicating the pre- and post-“intervention” periods. The models were fitted within the Bayesian framework and evaluated three assumptions regarding the correlation structure of the air pollution data, i.e. independence between observations (no correlation), spatial and spatio-temporal correlation. Bayesian model selection criteria have shown that, for both pollutants, the spatio-temporal formulation had the best fit to the data. Therefore, using this model to draw inferences regarding the effects of the lockdown on the NO₂ and PM₂.₅ concentration is preferable, since it minimizes the bias in the statistical importance of the estimates. Consistent to the other studies (Table A1 in the appendix), both formulations we have proposed suggest a significant drop in NO₂ concentration following the COVID-19 lockdown, while the spike observed in PM₂.₅ during the period coinciding with governments’ “interventions” may be caused by other factors, unrelated to lockdown policies. The observed high variability in the climatic conditions and the environmental factors occurring at the locations of the monitoring stations across Europe during the first 20 weeks in 2020 (Fig. 3), suggests that the changes observed in both pollutants during the lockdown period are not only due to the lockdown effect. For most of the European countries, the lockdown occurred between weeks 10 and 13. Thus, the drop in wind speed and the increase in dust and NDVI observed during the same time frame could have contributed to the increase in PM₂.₅ concentration, as indicated by the corresponding regression coefficients of M2 (i.e. important negative coefficient of wind speed and important positive coefficients of dust and NDVI). Therefore, after adjusting for these factors, M2 could capture a 25.9% (23.6%, 28.1%) lockdown-related reduction in PM₂.₅ concentration, which could not be estimated by M1. Similarly, the smaller drop in NO₂ due to the lockdown-related measures estimated by M1 is less reliable compared to a 29.5% (28.1%, 30.9%) decrease obtained by M2, since part of the increase in NO₂ during the lockdown is attributed to the natural weather variations. Similar ranges in the average relative NO₂ reduction were recently estimated across the European continent using the Copernicus atmosphere monitoring service (CAMS, 2020a) chemical transport model with reference and lockdown simulation scenarios based on a newly developed emission inventory (CAMS, 2020b). This inventory is representative of the reductions in industry, road transport and aviation activities for most of the European countries during the lockdown period (Guevara et al., 2020). Estimates based on gradient boosting machine learning method using satellite retrievals from the tropospheric monitoring instrument (TROPOMI, Veefkind et al., 2012) revealed a milder reduction (of ~23%) in tropospheric NO₂ levels (Barré et al., 2020). Giani et al. (2020) estimated a 20.4% reduction in PM₂.₅ concentration between 2016–2019 and 2020 by comparing gridded PM₂.₅ surfaces in Europe obtained by ordinary kriging, incorporating the weather research and forecasting (WRF-Chem) simulations (Powers et al., 2016) as covariate. Despite the fact that we find a similar range of reductions in two pollutants (slightly higher decrease for NO₂ and lower for PM₂.₅), the estimated regression coefficients in the M2 formulation can partially reflect the differences in their sources of emissions. In Europe, the transport sector is the largest contributor to NO₂ emissions, especially in urban areas, whereas PM is affected by more sources (such as desert dust transport, wildfires, power plants, home heating, coal burning in electricity production) and is subject to secondary formation in the ambient air (EEA, 2016). The regression coefficients (Tables 4 and 5) indicate that there are both similarities and differences between NO₂ and PM₂.₅ associations with the meteorological, land-use/cover and other environmental factors. Since all the covariates were standardized, the estimates can be directly compared. Thus, elevation (DEM) or wind speed (WINDSP) have a similar important negative association with both pollutants (posterior median of the regression coefficients of −0.11 vs −0.10 and of −0.17 vs −0.14, respectively). On the other hand, the road density has a positive important association with NO₂ but not with PM₂.₅ (posterior median of +0.07 vs −0.04), whereas the dust covariate (DUST), which serves as a direct source of PM₂.₅ has much stronger positive association with PM₂.₅ compared to NO₂ (posterior median of +0.07 vs +0.02).

While our research improves the assessment of the effect of the COVID-19 lockdown on the air pollution burden across the European continent, the findings are not without limitations. In particular, we did not consider differences in the containment measures with regard to the expected impact on air quality, but rather a binary lockdown indicator (common across all the countries). Spatially varying coefficient (SVC) models (Gelfand et al., 2003) may capture the spatial variability of the lockdown effect by allowing its regression coefficient to vary smoothly over space and time. However, these models are computationally very demanding for continental scale analyses. The feasibility of their application and their ability to improve the fit to the data should be further evaluated. Last but not least, statistical models cannot fully allocate the estimated reduction to different emission sources and potential chemical processes. Chemical transport models with up-to-date emission inventories are most appropriate to address the above question.

5. Conclusions

Our research provides an insight into the NO₂ and PM₂.₅ changes in Europe in early 2020. We found that, in general, the concentrations of both pollutants are lower in 2020 compared to the average observed in previous years. This may reflect in part the effects of Europe’s clean air policy package, which sets out objectives for reducing the health and environmental impacts of air pollution by 2030. Rigorous modelling suggests that the lockdown measures, implemented by many European countries to stop the spread of coronavirus, have highly contributed to a decrease in both pollutants in 2020 with slightly higher reductions in NO₂ concentrations compared to PM₂.₅. This result demonstrates how fast considerable reduction in air pollution can be achieved through strict policies.

CRediT authorship contribution statement

Anton Beloconi: Conceptualization, Methodology, Software, Validation, Formal analysis, Investigation, Data curation, Writing – original draft, Writing – review & editing, Visualization. Nicole M. Probst-Hensch: Conceptualization, Methodology, Writing – review & editing. Penelope Vounatsou: Conceptualization, Methodology, Resources, Data curation, Writing – review & editing, Supervision, Project administration, Funding acquisition.

Declaration of competing interest

The authors declare that they have no known competing financial interests or personal relationships that could have appeared to influence the work reported in this paper.

Acknowledgements

Funding: This work was supported by the European Research Council (ERC) Advanced Grant [Project no. 323180]; and the Swiss...
Supplementary data to this article can be found online at https://doi.org/10.1016/j.scitotenv.2021.147607.
OECD (Organisation for Economic Co-operation and Development), 2020. OECD Economic Outlook, Volume 2020 Issue 2. OECD Publishing, Paris https://doi.org/10.1787/39a8k1b-1en.

Ogen, Y., 2020. Assessing nitrogen dioxide (NO2) levels as a contributing factor to coronavirus (COVID-19) fatality. Sci. Total Environ. 726, 138605. https://doi.org/10.1016/j.scitotenv.2020.138605.

Powers, J.G., Klemp, J.B., Skamarock, W.C., Davis, C.A., Dudhia, J., Gill, D.O., Coen, J.L., Gochts, D.J., Ahmadov, R., Peckham, S.E., Grell, G.A., Michalakes, J., Tran, S., Benjamin, S.C., Alexander, C.R., Dimego, G.J., Wang, W., Schwartz, C.S., Romine, G.S., Liu, Z., Snyder, C., Chen, F., Barlage, M.J., Yu, W., Duda, M.G., 2017. The weather research and forecasting model: overview, system efforts, and future directions. Bull. Am. Meteorol. Soc. 98 (8), 1717–1737 (2016). https://doi.org/10.1175/BAMS-D-15-00308.1.

Putaud, J.P., Pozzoli, L., Pisoni, E., Martins Dos Santos, S., Lagler, F., Lanzani, G., Dal Santo, L., Iredell, M., Ek, M., Meng, J., Yang, R., Mendez, M.P., van den Dool, H., Zhang, Q., Watanabe, S., 2013. A widely applicable Bayesian information criterion. J. Mach. Learn. Res. 14 (1), 867–897.

Sharma, S., Moorthy, S., Wu, X., Wang, J., Nadiga, S., Tripp, P., Behringer, D., Hou, Y., Chuang, H., Iredell, M., Ek, M., Meng, J., Yang, R., Mendez, M.P., van den Dool, H., Zhang, Q., Wang, W., Chen, M., Becker, E., 2011. NCEP Climate Forecast System Version 2 (CFSv2) 6-hourly Products, Research Data Archive at the National Center for Atmospheric Research, Computational and Information Systems Laboratory. https://doi.org/10.5065/D61CF7X.

Shi, Z., Song, C., Liu, B., Lu, G., Xu, J., Van Vu, T., ... Harrison, RM, 2021. Abrupt but smaller than expected changes in surface air quality attributable to COVID-19 lockdowns. Sci. Adv. 7 (3). https://doi.org/10.1126/sciadv.abd6506 eabd6506.

Spiegelhalter, D.J., Best, N.G., Carlin, B.P., Van Der Linde, A., 2002. Bayesian measures of model complexity and fit. J. R. Stat. Soc. Ser. B Stat Methodol. 64 (4), 583–616. https://doi.org/10.1111/1467-9868.00353.

Wang, B., Li, R., Lu, Z., Huang, Y., 2020. Does comorbidity increase the risk of patients with covid-19? Evidence from meta-analysis. Aging 12 (7), 6049–6057. https://doi.org/10.18632/AGING.103000.

Watanabe, S., 2013. A widely applicable Bayesian information criterion. J. Mach. Learn. Res. 14 (1), 867–897.

Xiang, J., Austin, E., Gould, T., Lazor, T., Shirai, J., Liu, Y., Marshall, J., Seto, E., 2020. Impacts of the COVID-19 responses on traffic-related air pollution in a Northwestern US city. Sci. Total Environ. 745, 141022. https://doi.org/10.1016/j.scitotenv.2020.141022.

Sharma, S., Zhang, M., Anshika, Gao, J., Zhang, H., Kota, S.H., 2020. Effect of restricted emissions during COVID-19 on air quality in India. Sci. Total Environ. 728, 138878. https://doi.org/10.1016/j.scitotenv.2020.138878.