Diesel passenger vehicle shares influenced COVID-19 changes in urban nitrogen dioxide pollution

Gaige Hunter Kerr¹, Daniel L. Goldberg¹, K. Emma Knowland², Christoph A. Keller², Dolly Oladini³, Iyad Kheirbek⁴, Lucy Mahoney³, Zifeng Lu⁵, and Susan Anenberg⁶

¹George Washington University
²Universities Space Research Association (USRA)/GESTAR, Columbia, MD, USA
³C40 Cities, London, England, UK
⁴C40 Cities Climate Leadership Group Inc., New York, NY, USA
⁵Systems Assessment Center, Energy Systems Division, Argonne National Laboratory, Lemont, IL, USA
⁶Department of Environmental and Occupational Health, Milken Institute School of Public Health, The George Washington University, Washington, DC, USA

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Abstract

Diesel-powered vehicles emit several times more nitrogen oxides than comparable gasoline-powered vehicles, leading to ambient nitrogen dioxide (NO2) pollution and adverse health impacts. The COVID-19 pandemic and ensuing changes in emissions provide a natural experiment to test whether NO2 reductions have been starker in Europe, a region with larger diesel passenger vehicle shares. Here we use a semi-empirical approach that combines in-situ NO2 observations from urban areas and an atmospheric composition model within a machine learning algorithm to estimate business-as-usual NO2 during the first wave of the COVID-19 pandemic in 2020. These estimates account for the moderating influences of meteorology, chemistry, and traffic. Comparing the observed NO2 concentrations against business-as-usual estimates indicates that diesel passenger vehicle shares played a major role in the magnitude of NO2 reductions. European cities with the five largest shares of diesel passenger vehicles experienced NO2 reductions ~2.5 times larger than cities with the five smallest diesel shares. Extending our methods to a cohort of non-European cities from the C40 Cities network reveals that NO2 reductions in these cities were generally smaller than reductions in European cities, which was expected given their small diesel shares. We identify potential factors such as the deterioration of engine controls associated with older diesel vehicles to explain spread in the relationship between cities’ shares of diesel vehicles and changes in NO2 during the pandemic. Our results provide a glimpse of potential NO2 reductions that could accompany future deliberate efforts to phase out or remove passenger vehicles from cities.
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¹ Department of Environmental and Occupational Health, Milken Institute School of Public Health, The George Washington University, Washington, DC, USA
² Universities Space Research Association (USRA)/GESTAR, Columbia, MD, USA
³ NASA Goddard Space Flight Center (GSFC), Global Modeling and Assimilation Office (GMAO), Greenbelt, MD, USA.
⁴ C40 Cities Climate Leadership Group Inc., New York, NY, USA
⁵ Systems Assessment Center, Energy Systems Division, Argonne National Laboratory, Lemont, IL, USA

* Author to whom correspondence should be addressed

Abstract: Diesel-powered vehicles emit several times more nitrogen oxides than comparable gasoline-powered vehicles, leading to ambient nitrogen dioxide (NO₂) pollution and adverse health impacts. The COVID-19 pandemic and ensuing changes in emissions provide a natural experiment to test whether NO₂ reductions have been starker in Europe, a region with larger diesel passenger vehicle shares. Here we use a semi-empirical approach that combines in-situ NO₂ observations from urban areas and an atmospheric composition model within a machine learning algorithm to estimate business-as-usual NO₂ during the first wave of the COVID-19 pandemic in 2020. These estimates account for the moderating influences of meteorology, chemistry, and traffic. Comparing the observed NO₂ concentrations against business-as-usual estimates indicates that diesel passenger vehicle shares played a major role in the magnitude of NO₂ reductions. European cities with the five largest shares of diesel passenger vehicles experienced NO₂ reductions ~2.5 times larger than cities with the five smallest diesel shares. Extending our methods to a cohort of non-European cities from the C40 Cities network reveals that NO₂ reductions in these cities were generally smaller than reductions in European cities, which was expected given their small diesel shares. We identify potential factors such as the deterioration of engine controls associated with older diesel vehicles to explain spread in the relationship between cities’ shares of diesel vehicles and changes in NO₂ during the pandemic. Our results provide a glimpse of potential NO₂ reductions that could accompany future deliberate efforts to phase out or remove passenger vehicles from cities.
Keywords: Urban air quality, machine learning, environmental modeling, atmospheric chemistry, nitrogen dioxide, COVID-19, diesel

Section 1 Introduction

Ambient nitrogen dioxide ($\text{NO}_2$) pollution is a global concern for public health, particularly in urban areas, and is linked with decreased lung function, cardiopulmonary and respiratory disease, and pediatric asthma, among other adverse health effects (Faustini et al., 2014; Achakulwisut et al., 2019; Khomenko et al., 2021). Traffic emissions are often the dominant source of urban $\text{NO}_2$, followed by emissions from industrial sources and energy production and usage (Degraeuwe et al., 2019). As such, $\text{NO}_2$ is an effective surrogate for the broad traffic-related mix of pollutants.

Changes in urban $\text{NO}_2$ during the pandemic (hereafter “$\Delta \text{NO}_2$”) varied greatly across the world (e.g., Ding et al., 2020; Keller et al., 2021a; Kerr et al., 2021; Vadrevu et al., 2021). Direct comparisons of $\Delta \text{NO}_2$ among cities are inherently complicated by the meteorological patterns (Goldberg et al., 2020), stay-at-home measures, and culture unique to each city. However, even after accounting or normalizing for these important moderating factors, differences in $\Delta \text{NO}_2$ likely remain. With all else equal, one cause of these differences is vehicle fuel type. Reductions in $\text{NO}_2$ have purportedly been larger in regions dominated by diesel vehicles (Kroll et al., 2020).

Diesel-powered passenger vehicles emit substantially greater emissions of nitrogen oxides ($\text{NO}_x \equiv \text{NO} + \text{NO}_2$) than comparable gasoline-powered vehicles (Weiss et al., 2011). For example, real-world measurements indicate that Euro 6 diesel vehicles emit ten times more $\text{NO}_x$ than Euro 6 gasoline vehicles (European Environment Agency, 2016). Since the late 1990s, European nations experienced a “diesel boom” followed by a recent decline. The share of diesel-powered passenger vehicles (henceforth “diesel shares”) steadily increased until the Volkswagen emissions scandal was brought to light in 2015. Since then, diesel shares of new car registrations have declined in Europe (Jonson et al., 2017; Tietge and Díaz, 2017). Diesel $\text{NO}_x$, including emissions in excess of certification limits, has contributed to high $\text{NO}_2$ pollution in Europe (e.g., Kiesewetter et al., 2014; Carslaw et al., 2016; Degraeuwe et al., 2017; von Schneidemesser et al., 2017) and adverse health impacts (e.g., Anenberg et al., 2017; Jonson et al., 2017). In several countries outside of Europe such as the United States, Canada, and China, diesel shares are much...
smaller, and gasoline (petrol) is the primary fuel consumed by passenger vehicles (e.g., McDonald et al., 2014).

In this study, we examine how the COVID-19 pandemic can reveal the fingerprint of diesel passenger vehicles on NO$_2$ pollution in urban areas. The pandemic, which largely affected the transportation sector due to stay-at-home measures, provides an unprecedented natural experiment that allows us to tease out the relationship between urban vehicle fleets and ∆NO$_2$. Additionally, we highlight future data and research needs to better enable global-scale studies on clean transportation and air quality.

Section 2  Materials and Methods

Section 2.1  Materials

We select 22 focus cities spanning 17 European countries (Table S1, Figure S1) based on the availability of (1) in-situ NO$_2$ observations, (2) country-level diesel shares, and (3) city- or country-level traffic trends during the pandemic. We then combine city-specific data with meteorological fields and surface pollutant concentrations from the NASA GEOS Composition Forecast Modeling System (GEOS-CF; Keller et al., 2021b) to estimate the relationship between diesel shares and ∆NO$_2$ across all focus cities (Figure 1).

We generally choose one city per country (usually the capital or largest city) as publicly available databases on diesel shares at the subnational level do not exist or are difficult to obtain. However, for some countries (e.g., Germany, Italy) we select two cities within a county if both cities have their own traffic trends to illustrate how different meteorology and changes in traffic impact results.

Figure 1. Process diagram showing the materials and methods used to quantify influence of diesel passenger vehicle shares on changes in NO$_2$ during COVID-19.

Section 2.1.1  NO$_2$ observations
We obtain observed hourly NO\textsubscript{2} concentrations from 1 January 2019 to 30 June 2020 from the European Environment Agency (European Environment Agency, 2018). The number of NO\textsubscript{2} monitors in each city considered for this study varies from 2 (Zagreb, Croatia) to 126 (London, United Kingdom) with an average of ~13 monitors per city (Table S1, Figure S1). To the best of our knowledge, all monitors are regulatory-grade (not low-cost). The designation of a monitor as belonging to a particular city is determined using municipality or equivalent unit definitions from the Nomenclature of Territorial Units for Statistics, a hierarchical system for delineating administrative units in Europe. While we primarily feature this European cohort of cities in our study due to the need to have a range in diesel shares, we complement this cohort with four additional cities in the Americas and Oceania that are part of the C40 Cities network (SI Text).

Section 2.1.2 Diesel, traffic, and stay-at-home data

We rely on national-level diesel shares for the most recent year available (generally 2019) from the European Automobile Manufacturers Association and International Council on Clean Transportation (Diaz et al., 2020; European Automobile Manufacturers Association, 2021). Our focus on passenger vehicle diesel shares stems from the fact that (1) most heavy-duty vehicles, regardless of country, use diesel fuel (European Automobile Manufacturers Association, 2021) whereas there is a wide range of passenger vehicles diesel shares (Table S1), and (2) one of the most salient impacts of the pandemic was on the passenger vehicle sector given the shift to remote work for many jobs (e.g., Liu et al., 2020; Kerr et al., 2021). Using national-level data assumes that diesel shares are homogeneous throughout individual countries and does not account for regional or local policies (e.g., low emission zones in city centers) that may target diesel vehicles. If more than one city from a particular country is used in our study, these cities have the same diesel shares.

We account for changes in traffic emissions on NO\textsubscript{2} concentrations using Apple COVID-19 Mobility Trends Reports (Apple, 2020), which provide daily traffic trends relative to a baseline volume from 13 January 2020 (Figure S2). We select the highest level of available granularity for a given city. Of our 22 focus cities, 19 have traffic data aggregated to the city-level, and we use national-level data for the other three cities (Table S1). This dataset has been previously used to examine the impacts of different degrees of social distancing on COVID-19 spread (Cot et al., 2021) and air quality (Venter et al., 2020).

The timing of stay-at-home measures and lockdowns varies across and within countries, and we use the Oxford COVID-19 Government Response Tracker (OxCGRGRT) to provide country-specific dates of stay-at-home recommendations and requirements (Hale et al., 2021). OxCGRGRT discretizes stay-at-home measures into four categories ranging from “no measures” to “required to not leave the house with minimal exceptions” (Figure S2). When calculating ΔNO\textsubscript{2} in a particular focus city, we average over all dates where stay-at-home measures are either recommended or required through 30 June 2020 and refer to this period as “lockdown.”

Section 2.1.3 Emissions inventories

We use three gridded emissions inventories to understand how NO\textsubscript{x} emissions from light-duty passenger vehicles contribute to total anthropogenic NO\textsubscript{x} emissions in each city using NO\textsubscript{x}.
emissions from on-road transportation as a proxy for light-duty passenger vehicle emissions. These three inventories are the Emission Database for Global Atmospheric Research v5.0 (EDGAR; Crippa et al., 2019, 2020), the Community Emissions Data System 2020 v1 (CEDS; Hoesly et al., 2018, McDuffie et al., 2020), and the European Monitoring and Evaluation Programme (EMEP; Mareckova et al., 2017).

These inventories vary in their resolution, extent, and available time period. We use CEDS (0.5° × 0.5° globally) and EMEP (0.1° × 0.1° across Europe) annual mean emissions from 2017 and EDGAR (0.1° × 0.1° globally) for 2015 (latest year available). The inventories use spatial and temporal surrogates such as population density and road networks to spatially-allocate country-level emission estimates to grid cells. Given uncertainties associated with these surrogates (e.g., Geng et al., 2017) we degrade EDGAR and EMEP to 0.5° × 0.5° and present results using both regridded and native resolutions to explore how these spatial proxies affect the estimated importance of on-road transportation to total NOx emissions.

Specifically, we first sample the inventories’ estimates of NOx from on-road transportation and total anthropogenic NOx emissions at grid cells colocated with NO2 monitors within an individual city. Then, we sum each of these two components over the grid cells containing monitors within a city and thereafter form a city-averaged ratio representing the contribution from on-road transportation to total NOx within that city. While these three inventories use some common data inputs, including all indicates how different methods and assumptions may impact the estimated contribution of on-road transportation to total NOx emissions.

Section 2.1.4 GEOS-CF

NASA’s GEOS-CF v1.0 provides three-dimensional gridded historical estimates of meteorology and atmospheric composition at 0.25° x 0.25° (~25 km) horizontal resolution globally from the surface to about 80 km for the period since 1 January 2018 (Keller et al., 2021b). This is possible because the GEOS-Chem chemical transport model (Bey et al., 2001) is fully integrated into the GEOS Earth System Model (Keller et al., 2014; Long et al., 2015; Hu et al., 2018). We obtain near-surface (lowest model level) hourly-average meteorological and atmospheric composition fields (Table S2) from GEOS-CF from 1 January 2019 to 30 June 2020 and thereafter sample the model for the grid-box closest to the location of each air quality monitor within individual cities shown in Figure S1.

It is important to note that the meteorology and fire emissions are constrained by observations; in particular, the inclusion of fire radiative power based on MODIS from the Quick Fire Emissions Dataset (QFED; Darmenov and da Silva, 2015) informs the model of recent fires. Anthropogenic NOx emissions are generally derived from the global Hemispheric Transport of Air Pollution inventory (HTAP; Janssens-Maenhout et al., 2015). HTAP v2.2 harmonizes the complete global coverage of EDGAR with the latest-available regional inventories. GEOS-CF v1.0 incorporates the monthly HTAP v2.2 anthropogenic emissions from 2010 for all subsequent years and applies weekly and diurnal scaling factors (Keller et al., 2021b). Therefore, the model has no knowledge about COVID-19 restrictions impacting anthropogenic emissions but does have realistic meteorology and fire emissions for 2019 and 2020 and thus represents a business-as-usual scenario for the COVID-19 period (see also Keller et al., 2021a). Full details regarding the
GEOS-CF configuration and available model output are described by Keller et al. (2021a,b) and Knowland et al. (2020), respectively.

Section 2.2 Methods

To investigate the influence of diesel shares on $\Delta \text{NO}_2$ we must form a counterfactual that represents business-as-usual $\text{NO}_2$ and accounts for differences in local meteorology, atmospheric composition, and traffic between 2019 and 2020, as these factors influence $\text{NO}_2$ concentrations independently of fuel type (Gkatzelis et al., 2021). Our methods, described below, detail how we leverage our semi-empirical data within a machine learning framework to account for the important factors influencing $\text{NO}_2$ (Figure 1).

Section 2.2.1 Data Postprocessing

We average observed $\text{NO}_2$ and modeled meteorology- and composition-related variables to daily mean values from hourly time slices beginning 0000 UTC. For each focus city, all variables taken from in-situ monitors or model grid cells colocated with monitors are spatially averaged to produce a “meta-site” following Ivatt and Evans (2020) that represents daily observed or modeled $\text{NO}_2$, meteorology, and composition at the city level.

Our machine learning technique trains on data from 2019; however, the Apple mobility dataset begins on 13 January 2020. To remedy this issue, we calculate mean day-of-the-week-specific traffic volumes from 13 January 2020 to 29 February 2020 to capture volumes prior to most stay-at-home measures (e.g., Figure S2) and thereafter apply these day-of-the-week-specific volumes to 1 January 2019 - 12 January 2020. While this reconstructed time series is imperfect and may miss seasonal variations or holidays, it captures weekday-weekend patterns, which are important for urban $\text{NO}_2$.

Section 2.2.2 Machine Learning Algorithm

Following Ivatt and Evans (2020) and Keller et al. (2021a), we employ eXtreme Gradient Boosting (XGBoost; Chen and Guestrin, 2016) to predict the time-varying GEOS-CF $\text{NO}_2$ bias against observations in 2019 as a function of the input variables in Table S2. We thereafter estimate business-as-usual $\text{NO}_2$ in 2020 that accounts for meteorological-, chemical-, and traffic-driven variability.

Specifically, for each city meta-site, we use a $k$-fold cross validation technique to predict the time-varying bias between GEOS-CF and observed $\text{NO}_2$ with the following steps:

1) Data from 1 January to 31 December 2019 are decomposed into six 2-month folds. We split the data into consecutive folds, without reshuffling, to avoid overfitting due to the autocorrelation present in the data. The first fold is reserved for validation, and we build a bias-corrected model using the remaining five folds as a training dataset. Previous work has demonstrated that one year of data is adequate for bias-correcting an atmospheric composition model to observations (Ivatt and Evans, 2020).
2) We quantify model performance using a variety of metrics with the reserved (testing) fold and training folds (Figure S3).
3) We use the bias-corrected model derived from each fold to predict the bias for the entire measuring period (1 January 2019 - 30 June 2020).
4) The first three steps are repeated five times (thus, every fold of the dataset is treated as a test), resulting in a total of six bias-corrected models. We average bias-corrected NO\textsubscript{2} concentrations over these six folds (Keller et al., 2021a,b).

As GEOS-CF represents a business-as-usual scenario (Section 2.1.4), once we have bias-corrected modeled NO\textsubscript{2}, we can understand what observed NO\textsubscript{2} concentrations in 2020 should have been without COVID-19 (Keller et al., 2021a). We thereafter calculate \( \Delta \)NO\textsubscript{2} as

\[
(\text{NO}_2, \text{observed} - \text{NO}_2, \text{business-as-usual}) / \text{NO}_2, \text{business-as-usual} \times 100\%.
\]

(Equation 1)

We perform this calculation every day during country-specific recommended or required stay-at-home measures and average over this subset of days.

Since XGBoost is unable to extrapolate beyond the training range (Ivatt and Evans, 2020), it is most appropriate to consider \( \Delta \)NO\textsubscript{2} as accounting for weekday-weekend variations in traffic but not for the plummeting traffic volumes in spring 2020. To determine whether traffic volumes from Apple Mobility Trends Reports serve as a proxy for the day of the week, we also perform a sensitivity analysis in which we recalculate \( \Delta \)NO\textsubscript{2} using the day of the week (e.g., Monday = 0, Tuesday = 1, etc.) as an input variable rather than traffic volumes.

We exploit SHapley Additive exPlanations (SHAP) values to increase the interpretability of business-as-usual NO\textsubscript{2} concentrations. SHAP values employ game theory to explain the contribution of individual input variables in predicting the bias (Shapely, 1953; Lundberg and Lee, 2016; Lundberg and Lee, 2017). For each of the \( k \) folds in each city and for each day, SHAP values are assigned to each input variable used to generate the predicted bias between GEOS-CF and observed NO\textsubscript{2} representing the marginal contribution of each input variable. Variables with larger absolute SHAP values therefore have a greater influence on correcting the bias between GEOS-CF and observed NO\textsubscript{2}.

Section 3 Results

GEOS-CF captures daily NO\textsubscript{2} variability in our focus cities (Figure S4), reinforcing its ability to aid in understanding lockdown-related NO\textsubscript{2} changes. We highlight London to further illustrate GEOS-CF’s capabilities and our methods (Figure 2a). The temporal correlation \( (r) \) between modeled and observed NO\textsubscript{2} in 2019 for London is 0.78 \( (r = 0.60 \) averaged over all cities; Figure S3b). Despite the good correlation, there is a low model bias relative to observations in many of our focus cities (mean fractional bias = -0.60 averaged over all cities; Figure S3a). GEOS-CF’s low bias is well-documented, especially in Europe and North America where there are publicly available observations (Keller et al., 2021b). This bias may stem from model resolution; uncertainties in atmospheric transport, boundary layer height, vertical mixing, emissions, and chemistry; and monitor interference with other nitrogen-containing compounds (Dunlea et al., 2007; Lamsal et al., 2008; Keller et al., 2021a).

Using XGBoost to correct the bias in simulated NO\textsubscript{2} and generate bias-corrected concentrations leads to substantially better agreement against observations than the native GEOS-CF concentrations, and the aforementioned low model bias is greatly reduced. Figure 2a illustrates the excellent agreement between business-as-usual and observed NO\textsubscript{2} in 2019 prior to the
lockdown. The mean fractional bias for London in 2019 is reduced from -0.41 with the native
GEOS-CF concentrations to -0.02 with the bias-corrected concentrations, and we note similar
improvements in other focus cities (Figures S3-S4).

We characterize the relative contribution of input variables in generating the business-as-usual
NO₂ concentrations by SHAP values (Figure 2b). The ranking of input variables by their median
SHAP values indicates local atmospheric transport and species related to basic ozone (O₃)
chemistry (e.g., O₃, NO₂, carbon monoxide) are the most important variables for inferring
business-as-usual NO₂ concentrations for both London and all focus cities (Figure 2b).

Traffic emerges as one of the top influencing variables in estimating business-as-usual
concentrations (Figure 2b). The relative contribution of traffic in London ranks lower than for
the aggregation of SHAP values over all focus cities, but the distribution has right-skew with a
wide range for large SHAP values (Figure 2b). This result indicates that intraweek variations in
traffic are one of the most important variables in correcting the bias and producing business-as-
usual NO₂ concentrations for certain days in our measuring period and particular folds of the k-
fold cross validation.

**Figure 2. Illustration of XGBoost-inferred business-as-usual concentrations and drivers of**
**these predictions.** (a) Observed, GEOS-CF, and business-as-usual NO₂ concentrations in
London. Time series represent the daily average of all in-situ monitors or their colocated model
grid cells in London. The shaded red band denotes the 2020 lockdowns in the United Kingdom,
and blue shading corresponds to days where observed NO₂ is less than business-as-usual NO₂ to
highlight the COVID-19 lockdowns. (b) SHAP value distributions for the ten most important
meteorology-, composition-, and traffic-related XGBoost input variables for all focus cities (top)
and London (bottom) are ranked by their median value, here indicated by vertical white lines.
Boxes show the interquartile range, and whiskers extend to the 10th and 90th percentiles.

Observed NO₂ concentrations begin to diverge from business-as-usual concentrations in London
around mid-February 2020, slightly preceding the United Kingdom’s declaration of
recommended stay-at-home measures (compare Figures 2a, S2). When averaged over the
lockdowns, ΔNO₂ between the observed and business-as-usual concentrations is -28.5% in
London. Observed NO₂ concentrations exhibit departures from business-as-usual concentrations
in spring 2020 in other cities as well but with varying magnitudes (Figure S4).
Our focus cities span a spectrum of pre-lockdown NO\textsubscript{2} pollution levels and diesel shares ranging from 8.1\% in Athens, Greece to 69.2\% in Vilnius, Lithuania (Figure 3, Table S1). Mean 2019 NO\textsubscript{2} in all 22 focus cities exceeded the recently-revised World Health Organization annual mean NO\textsubscript{2} guideline value of 10 μg m\textsuperscript{-3} (≈ 5.3 ppbv, assuming an ambient temperature of 298.15 K and pressure of 1013.25 hPa). Even Helsinki, which has the lowest 2019 NO\textsubscript{2} concentration (≈ 8.4 ppbv) of all focus cities, exceeds this guideline value on the order of 60\%.

The average pandemic-related NO\textsubscript{2} reductions (ΔNO\textsubscript{2}) across cities is -23.8\% (standard deviation = 16.0\%), and the precise magnitude ranges by approximately 60\% across cities. We next compare ΔNO\textsubscript{2} with cities’ diesel shares and see a clear pattern emerge: cities with larger diesel shares tend to have larger ΔNO\textsubscript{2}, while ΔNO\textsubscript{2} is smaller in cities with smaller diesel shares (r = -0.50, p = 0.02; Figure 3). For example, the average reduction in NO\textsubscript{2} (ΔNO\textsubscript{2}) in cities with the top five largest diesel shares (ΔNO\textsubscript{2} = -38.1\%) is ~2.5 times larger than the reduction in cities with the five smallest shares (ΔNO\textsubscript{2} = -15.0\%). The slope of the linear regression fit between ΔNO\textsubscript{2} and diesel shares provides a succinct summary of our results (Figure 3). This slope indicates that the lockdowns led to ΔNO\textsubscript{2} of approximately -5.3\% for every 10\% increase in diesel shares (Figure 3).

A drawback of the linear regression lies in its intercept, which suggests a very small change in NO\textsubscript{2} for cities whose shares of diesel passenger vehicles are close to 0\%. Even cities with these small shares, such as those in North America with mostly gasoline-powered passenger vehicles, experienced substantial decreases in NO\textsubscript{2}. For example, Goldberg et al. (2020) found a median NO\textsubscript{2} decrease of ~22\% in major North American cities during spring 2020 after adjusting for seasonality and meteorology. In all cities, other sources of urban NO\textsubscript{2} beyond diesel passenger vehicles (e.g., heavy-duty vehicles, power plants, maritime activity, industry) not accounted for in our experimental design contributed to ΔNO\textsubscript{2}, regardless of the diesel passenger vehicle share.

Vilnius, Lithuania is among the most notable outliers in Figure 3, potentially due to a large heating plant upwind of Vilnius’ in-situ NO\textsubscript{2} monitors (Figure S1), which burns natural gas and mazut, a highly polluting, low quality fuel oil. Berlin, Germany also stands out given the small ΔNO\textsubscript{2} during the pandemic (ΔNO\textsubscript{2} = -2.9\%). This result could stem from the varied siting of Berlin’s in-situ monitors (Figure S1), which were all included in our city meta-site (Section 2.2.1). In a recent study, NO\textsubscript{2} reductions during the pandemic were not significant at urban background monitors in Berlin despite large significant decreases at monitors near traffic (von Schneidemesser et al. 2021).

We next describe sensitivity analyses that speak to the robustness of our results. Testing whether traffic volumes from Apple Mobility Trends Reports can capture weekday-weekend differences in traffic patterns affirms the ability of this dataset to serve as a proxy for the day of the week and XGBoost to capture these intraweek variations (Figure S5). The OxCGRT lockdown dates represent country-level dates for stay-at-home measures if at least some region of a given country has the restrictions (Hale et al., 2021). Responsibility for COVID-related restrictions was often delegated to state or local governments; however, to the best of our knowledge, no globally consistent database with city-specific lockdown dates exists. Given uncertainties associated with these dates, we simply recalculate ΔNO\textsubscript{2} for a uniform time period extending from 15 March...
2020 to 15 June 2020 and find substantively similar results (compare Figures 3, S6). We examine the extent to which \( \Delta \text{NO}_2 \) varied between recommended versus required stay-at-home measures shown in Figure S2 and the impacts of restriction type on the diesel share-\( \Delta \text{NO}_2 \) relationship. Again, we observe no substantive changes (compare Figures 3, S7).

**Figure 3.** Association of passenger vehicle diesel share with changes in \( \text{NO}_2 \) (\( \Delta \text{NO}_2 \)) during the pandemic. Points are colored by annual mean \( \text{NO}_2 \) concentrations in 2019. Inset text indicates the form and coefficients of the linear regression used to describe the relationship between diesel shares and \( \Delta \text{NO}_2 \).

Given the small diesel shares in these cities (cohort-averaged share = 4.0%; Table S1), we expect they would experience small to modest \( \text{NO}_2 \) reductions. This is indeed the case, and the cohort-averaged \( \Delta \text{NO}_2 \) of -14.8% is markedly smaller than the reduction in many European cities with larger diesel shares (Figures S6-S7). This cohort of C40 Cities also demonstrates some of the challenges associated with inferring business-as-usual \( \text{NO}_2 \). For example, Los Angeles has one of the smallest diesel shares of all cities examined (Table S1) but experienced markedly larger \( \text{NO}_2 \) reductions than other cities with small diesel shares. We hypothesize that \( \text{NO}_x \) emissions related to the Ports of Los Angeles and Long Beach, the largest in North America and unaccounted for in our methodological framework, might inflate \( \Delta \text{NO}_2 \) compared to cities.
without ports or other large sources of NO\textsubscript{x}. The topic of unconsidered moderating influences is explored in Section 4.

**Figure 4. The contribution of on-road transportation to total NO\textsubscript{x} emissions.** City-specific contributions are derived from three emissions inventories: 2017 EMEP regridded to 0.5° × 0.5° (top bar; see Athens for legend), 2015 EDGAR regridded to 0.5° × 0.5° (middle bar), and 2017 CEDS at its native resolution of 0.5° × 0.5° (bottom bar). Contributions estimated from EMEP and EDGAR at their native resolution of 0.1° × 0.1° are denoted as red points alongside the corresponding bars. Cities are ordered by their diesel passenger vehicle shares (also indicated below city names in parentheses) and colored by ΔNO\textsubscript{2} from Figure 3.

We next explore a key factor that could explain the spread among cities’ ΔNO\textsubscript{2} given their diesel shares. The contribution of on-road transportation to overall NO\textsubscript{x} emissions varies across cities. On average, road transportation contributes 47% of total NO\textsubscript{x} emissions in European cities but ranges from approximately 20% to 70% depending on the city (Degrauwew et al., 2019; Font et al., 2019). We hypothesize that two hypothetical cities with identical diesel shares, meteorology, and other moderating factors likely have different ΔNO\textsubscript{2} if the on-road transportation sector has a different-sized contribution to total NO\textsubscript{x} emissions in these cities.

Testing whether the diesel shares-ΔNO\textsubscript{2} relationship together with the contribution of on-road transportation emissions to total NO\textsubscript{x} emissions can explain the spread in our results yields inconclusive results (Figure 4). As an example, Madrid, Barcelona, Paris, and Marseille have similar diesel shares, but Madrid and Barcelona experienced larger ΔNO\textsubscript{2}. Based on our
hypothesis, we expect that the contribution of on-road transportation would be larger in Madrid and Barcelona than in Paris and Marseille. This hypothesis indeed holds for these four cities holds when examining the EMEP inventory regridded to 0.5° × 0.5° but not for the other inventories or for all cities (Figure 4).

Degrading the EDGAR and EMEP inventories to a coarser resolution can also lead to stark differences in the estimated contribution of on-road transportation NO$_x$ emissions, especially for cities near the land-sea interface. Copenhagen, Helsinki, and Stockholm are good examples of this behavior; the contribution suggested by EMEP at its native resolution is two or more times greater than the contribution suggested by EMEP regridded to 0.5° × 0.5° (Figure 4) due to the influence of the ocean, which has no NO$_x$ emissions from on-road transportation.

Our analysis of these inventories also underscores the substantial spread among inventories’ estimation of on-road transportation NO$_x$, even when regridding to regional (0.5° × 0.5°) scales. EMEP often has the highest suggested contribution from on-road transportation of the three inventories (Figure 4). The suggested importance of on-road transportation can vary by a factor of five or more across inventories for the same city (e.g., compare EMEP and EDGAR estimates for Barcelona and Sofia). Discrepancies among inventories are well-documented (Elguindi et al., 2020), and differences could reflect the inventories’ different time periods (2015 versus 2017) and uncertainties related to resolution, emission factors, or spatial proxies used to allocate emissions from regional totals to grid cells.

Section 4 Discussion

Our study demonstrates that diesel shares played a major role in the magnitude of ΔNO$_2$ experienced by cities during the COVID-19 natural experiment. The magnitude of bias-corrected ΔNO$_2$ varies from approximately -3% to -61% across cities, and ΔNO$_2$ is a factor of ~2.5 times larger in European focus cities with the top five diesel shares compared to cities in the bottom five. The relationship between diesel shares and COVID-related NO$_2$ reductions deduced from a sensitivity analysis that considers C40 member cities outside of Europe is in reasonable agreement with our results from Europe and suggests the generalizability of our findings. By leveraging this unique natural experiment, we are able to observe the relationship between NO$_2$ and diesel shares. This relationship gives an indication of the changes in NO$_2$ that could be expected if cities decrease their diesel shares through policy, economic forces (e.g., increased affordability of electric passenger vehicles), or social forces (e.g., diesel passenger vehicles viewed unfavorably as a result of “Dieselgate”).

Major strengths of our analysis include our semi-empirical approach that leverages air quality data from monitoring networks as well as our use of a machine learning algorithm, XGBoost, to establish the relationship between NO$_2$ and local meteorology, atmospheric composition, and traffic trends. By combining XGBoost with GEOS-CF to infer business-as-usual NO$_2$ during the COVID-19 pandemic, we have further demonstrated how this methodology can be used for emergent research questions for which relying on observations or atmospheric models alone would be challenged by moderating influences, incomplete spatial coverage, and inaccuracies.
Several factors and limitations of our data and methods may contribute to the observed spread in the diesel share-$\Delta$NO$_2$ relationship among cities. GEOS-CF’s use of anthropogenic emissions from 2010 for all following years may under- or overestimate NO$_2$, especially in areas undergoing rapid changes in emissions. Our use of on-road transportation NO$_x$ emissions as a proxy for NO$_x$ from light-duty passenger vehicles (Figure 4) is an obvious simplification. This approach was necessary due to lack of globally consistent emissions inventories with information on NO$_x$ from different types of on-road vehicles. There have been efforts to provide such information but only for specific regions or countries (e.g., Dallmann et al., 2013; Harkins et al., 2021; Osses et al., 2021). Additionally, our framework does not consider intracity differences in the type (i.e., gasoline versus diesel) of passenger vehicles that remained parked and off the road during the pandemic due to lack of data.

While our study incorporated changes in traffic into our machine learning approach, the pandemic impacted many forms of urban activity besides on-road traffic. NO$_x$ emissions from the aviation, rail, and maritime sectors plummeted during COVID-19 (e.g., Rothengatter et al., 2021). We have not accounted for trends in these activities within XGBoost as we are challenged by a lack of city-specific time series data. Other exogenous events beyond the COVID-19 pandemic such as inclement weather could impact our calculation of $\Delta$NO$_2$ but have also not been explicitly accounted for in our experimental design. However, recent studies point to on-road traffic, particularly passenger vehicles, as the primary driver of NO$_2$ reductions during the pandemic (Venter et al., 2020; Kerr et al., 2021). An analysis of $\Delta$NO$_2$ against changes in traffic from the Apple Mobility Trends Reports in our 22 focus cities reveals a positive, albeit weak, relationship between $\Delta$NO$_2$ and changes in traffic (Figure S8).

The number and distribution of in-situ monitors vary from city to city (Figure S1). Several focus cities have a large number of monitors that are relatively evenly distributed throughout the urban area, and we assume that the meta-site formed with these stations is broadly representative of overall urban NO$_2$. There are, however, other cities with substantially fewer monitors (e.g., Krakow, Poland; Figure S1) or spatially clustered monitors (e.g., Rotterdam, Netherlands; Figure S1). As was previously discussed for Berlin, monitors may lie in substantially different environments (e.g., traffic, suburban, urban background). If monitors are disproportionately sited in relatively non-polluted neighborhoods to monitor urban background pollution, we expect $\Delta$NO$_2$ will be smaller than if monitors are disproportionately located in polluted neighborhoods or near sources of NO$_2$ beyond traffic.

Accounting for differences in traffic among cities and traffic’s impact on NO$_2$ pollution requires spatially- and temporally resolved traffic data. Mobility datasets typically cover only specific regions or are cost prohibitive. Apple and Google have offered data on mobility trends during the pandemic, which is an important step to provide a globally consistent, open-access dataset on traffic trends. We found that Apple’s Mobility Trends Reports offer greater granularity than Google’s COVID-19 Community Mobility Reports for our focus cities; however, three of our 22 cities lack city-specific traffic trends, and we relied on country-level data (Table S1). Apple does not provide information about the representativeness of their mobility data against the overall population. It is possible that socioeconomic factors or cellphone preferences may lead to the Apple data being representative of a certain subset of the population in a given city. Political and
cultural differences across and within countries might also lead to different reactions and
ingress to adhere to stay-at-home measures that may not be reflected in mobility data.

We obtained traffic counts directly from two of the focus cities (Berlin and Milan) who report
their traffic data to C40 Cities and compared these counts with the Apple dataset. While these
different datasets record intrinsically different quantities (number of passing vehicles at in-situ
traffic counters versus anonymized mobile phone location data), these two datasets have
demonstrably similar trends during the pandemic (Figure S9a-b). Recalculating bias-corrected
\( \Delta NO_2 \) with these in-situ traffic counts yields similar values as those calculated with the Apple
dataset (Figure S9c-d). Neither the Apple dataset or in-situ counts for Milan and Berlin capture
information on changes in vehicle speed. NO\textsubscript{x} emissions generally increase with vehicle speed
(Kean et al., 2003), and it is possible that changes in congestion and the types of roads driven on
during the pandemic (e.g., local roads versus highways) impact average vehicle speeds and
therefore NO\textsubscript{x} emissions.

Despite similar diesel shares in Spanish, Croatian, and French focus cities, there is a spread of
nearly ~30% in \( \Delta NO_2 \) with Spanish and Croatian cities (Madrid, Barcelona, and Zagreb)
experiencing larger \( \Delta NO_2 \) than French cities (Figure 3). Passenger vehicles in Croatia and Spain
are also 4.4 and 2.5 years older on average, respectively, than their French counterparts
(European Automobile Manufacturers Association, 2021). Beyond these two countries, the
proportion of vehicles belonging to different emission limit standards (i.e., Euro 1-6) may also
vary across countries with the same or similar diesel shares and impact results. NO\textsubscript{x} emission
rates are not stable over diesel passenger vehicles’ lifetimes and increase linearly with age (Chen
and Borken-Kleefeld, 2016). The tendency for emission rates to increase with age may result in
“effective diesel shares” that are larger than the ones used in our study, especially for focus cities
with older passenger vehicle fleets. The role of vehicle age may explain some of the spread in
Figure 3 and suggests that future policies to preferentially remove older diesel passenger
vehicles from cities may have outsized impacted compared to removing newer diesel vehicles.

In spite of these limitations, our key findings are relevant for present-day and future policies. The
temporary \( NO_2 \) reductions during the COVID-19 pandemic could be sustained through long-term
policies to reduce the number of passenger vehicles in urban areas through, for example, policies
such as congestion pricing or those that promote active transportation (e.g., cycling, walking).
Should these policies be implemented, our results suggest that cities with larger diesel shares
would experience larger \( NO_2 \) reductions. Beyond decreasing \( NO_2 \) and the associated public
health damages, these types of policies would also slow climate change, decrease concentrations
of other harmful pollutants such as particulate matter and \( O_3 \), and encourage healthier lifestyles if
active forms of transportation replace passenger vehicles (e.g., Shindell et al., 2011). Focus cities
such as Paris and Berlin are poised to ban most or all diesel passenger vehicles in the near future
(C40 Cities Climate Leadership Group, 2019). We expect that our results will reinforce these
efforts in Paris and Berlin and catalyze other cities to implement similar policies.

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Supporting Information

Text S1. Inclusion of non-European Union cities

We obtain in-situ measurements and diesel shares from four additional cities outside Europe (Auckland, Mexico City, Los Angeles, and Santiago) that report data to C40 Cities. These cities generally have lower diesel shares than European cities (Table S1) and specifically allow us to test whether our results are robust for cities with these large diesel shares. Using the additional global datasets (e.g., GEOS-CF, Apple Mobility Trends Reports) and methods described in the main text, we calculated bias-corrected NO\textsubscript{2} and ΔNO\textsubscript{2} for these four additional cities.

The inclusion of these four cities supports our main conclusions, mainly that these cities with smaller diesel shares generally experienced smaller decreases in NO\textsubscript{2} during the pandemic (Figures S6-S7). These results also speak to our broader methodological framework, indicating that future studies can leverage these methods and incorporate in-situ NO\textsubscript{2} observations, traffic data, and diesel shares from any urban area to understand the impact of diesel passenger vehicles on urban NO\textsubscript{2} pollution.

Table S1. Focus cities and information about their vehicle fleets, traffic data, and in-situ monitor networks. Unless otherwise indicated, in-situ monitors are taken from the European air quality database, AirBase, maintained by the European Environment Agency. Rows in grey denote cities outside of the European Union included in the sensitivity analysis.

| City                        | Share of passenger diesel vehicles [%] | Number of in-situ monitors | Traffic    |
|-----------------------------|---------------------------------------|----------------------------|------------|
| Athens, Greece              | 8.1\textsuperscript{a}                | 4                          | city-level |
| Barcelona, Spain            | 58.7\textsuperscript{a}               | 7                          | city-level |
| Berlin, Germany             | 31.7\textsuperscript{a}               | 17                         | city-level |
| Budapest, Hungary           | 31.5\textsuperscript{a}               | 5                          | city-level |
| Copenhagen, Denmark         | 30.9\textsuperscript{a}               | 3                          | city-level |
| Helsinki, Finland           | 27.9\textsuperscript{a}               | 3                          | city-level |
| Krakow, Poland              | 31.6\textsuperscript{a}               | 3                          | city-level |
| London, United Kingdom      | 39.0\textsuperscript{a}               | 126                        | city-level |
| Madrid, Spain               | 58.7\textsuperscript{a}               | 24                         | city-level |
| Marseille, France           | 58.9\textsuperscript{a}               | 3                          | city-level |
| Milan, Italy                | 44.2\textsuperscript{a}               | 5                          | city-level |
| Munich, Germany             | 31.7\textsuperscript{a}               | 4                          | city-level |
| City                        | Value | Level |
|-----------------------------|-------|-------|
| Paris, France               | 58.9  | city-level |
| Prague, Czechia             | 35.9  | city-level |
| Rome, Italy                 | 44.2  | city-level |
| Rotterdam, Netherlands      | 14.0  | city-level |
| Sofia, Bulgaria             | 43.1  | country-level |
| Stockholm, Sweden           | 35.5  | city-level |
| Vienna, Austria             | 55.0  | city-level |
| Vilnius, Lithuania          | 69.2  | country-level |
| Warsaw, Poland              | 31.6  | city-level |
| Zagreb, Croatia             | 52.4  | country-level |
| Auckland, New Zealand       | 8.3   | city-level |
| Los Angeles, United States  | 0.4   | city-level |
| Mexico City, Mexico         | 0.2   | city-level |
| Santiago, Chile             | 7.1   | city-level |

*a Data derived from European Automobile Manufacturers Association.

*b Based on data reported by city agencies to C40 Cities.

*c Data derived from ICCT.

*d City-level traffic data for Los Angeles represent an average over Los Angeles and Orange counties.

Table S2. Input variables used in the machine learning algorithm, XGBoost. All variables from GEOS-CF represent near-surface values (lowest model level; > 985 hPa).

| Family and variables | Source |
|----------------------|--------|
| **Meteorology**: eastward wind, northward wind, fractional cloud cover, surface pressure, total precipitation, air temperature, planetary boundary layer height, specific humidity, relative humidity, sea level pressure | GEOS-CF |
| **Composition**: CO, NO₂, O₃, PM₂.₅, SO₂ | GEOS-CF |
| **Mobility**: Traffic | Apple mobility trends report |
Figure S1. Location of in-situ NO$_2$ monitors in focus cities. Bodies of water are denoted in black, and grey stippling indicates city parks or other green spaces.
Figure S1 (continued). The blue square in the map of Vilnius indicates the location of the natural gas- and mazut-burning Vilnius Heat Plant.
Figure S2. Focus cities’ traffic patterns and stay-at-home measures. Black time series qualitatively show city- or county-specific traffic volumes from the Apple Mobility Trends Reports relative to a baseline volume on 13 January 2020. Data for 11-12 May 2020 are not available. Colors indicate national-level stay-at-home recommendations or requirements for the country containing focus cities. Note that the different stay-at-home categories may not apply to every region within a country.
Figure S3. Evaluation metrics measuring the performance of NO$_2$ from GEOS-CF and the training and testing sets of the bias-corrected business-as-usual NO$_2$ against observed NO$_2$ for 2019. Violins for GEOS-CF correspond to metrics for each focus city, while violins for the training and testing sets correspond to metrics from individual folds of the k-fold cross validation for each city. The median values, first and third quartiles, and extrema are denoted by the white lines, boxes, and whiskers, respectively, if space within violins allows. Dashed grey lines indicate the value of each metric for a model that perfectly matches the observed data.
Figure S4. Same as Figure 2a in the main text but for other focus cities.
Figure S4 (continued).

Figure S5. Comparison of $\Delta NO_2$ determined by replacing daily traffic volume with integers corresponding to the day of the week versus $\Delta NO_2$ determined with Apple Mobility Trends Reports. Each point corresponds to a different focus city. The plot’s legend indicates the form and coefficients of the linear regression used to describe the relationship between $\Delta NO_2$ from the two different data sources, and inset text shows the correlation coefficient and p-value.
**Figure S6.** Same as Figure 3 in the main text but $\Delta NO_2$ is calculated over 15 March 2020 - 15 June 2020 for all cities rather than using the dates of country-specific stay-at-home measures ($r = -0.47$, $p = 0.02$).

**Figure S7.** Same as Figure 3 in the main text but $\Delta NO_2$ is calculated only for days with required stay-at-home measures, denoted by the red and maroon colors in Figure S2 ($r = -0.58$; $p < 0.01$). Copenhagen, Helsinki, Stockholm, and Vilnius did not have required measures (Figure S2) and are thus not included in this figure.
Figure S8. Association of change in traffic with ΔNO₂ for focus cities. Both ΔNO₂ and ΔTraffic are averaged over days with country-specific recommended or required stay-at-home measures. Each point corresponds to a different focus city. The plot's legend indicates the form and coefficients of the linear regression used to describe the relationship between ΔNO₂ and ΔTraffic, and inset text shows the correlation coefficient and p-value.
Figure S9. Comparison of traffic trends and business-as-usual NO$_2$ in Berlin and Milan using different traffic datasets. (a)-(b) Traffic trends from in-situ traffic counters and Apple Mobility Trends Reports. (c)-(d) GEOS-CF, observed, and business-as-usual NO$_2$ concentrations calculated with the different traffic datasets. Text in the upper right corners of (c)-(d) indicates $\Delta$NO$_2$ determined using the two different input traffic datasets.