

SUPPLEMENTARY MATERIAL

A satellite-based spatio-temporal machine learning model to reconstruct daily PM_{2.5} concentrations across Great Britain

Stage-1: increasing PM_{2.5} measurements using co-located PM₁₀ monitors

Table S1. Stage-1 results for 10-Fold CV spatial and temporal domains.

| Stage-1 | Spatial | | | | Temporal | | | |
|-------------|---------|-------|--------|-------|----------|-------|--------|-------|
| | R2 | RMSE | Inter. | Slope | R2 | RMSE | Inter. | Slope |
| 2008 | 0.489 | 2.329 | 3.818 | 0.660 | 0.775 | 3.914 | 0.000 | 0.955 |
| 2009 | 0.475 | 2.433 | 4.492 | 0.630 | 0.865 | 2.978 | 0.000 | 1.008 |
| 2010 | 0.728 | 2.007 | 0.814 | 0.928 | 0.872 | 2.831 | 0.000 | 0.996 |
| 2011 | 0.784 | 1.839 | 0.864 | 0.932 | 0.920 | 2.913 | 0.000 | 1.006 |
| 2012 | 0.692 | 1.959 | 1.817 | 0.848 | 0.920 | 2.563 | 0.000 | 1.007 |
| 2013 | 0.606 | 2.774 | 2.757 | 0.780 | 0.887 | 2.876 | 0.000 | 1.003 |
| 2014 | 0.691 | 1.709 | 1.598 | 0.864 | 0.917 | 2.472 | 0.000 | 1.011 |
| 2015 | 0.698 | 1.496 | 1.260 | 0.858 | 0.899 | 2.200 | 0.000 | 1.003 |
| 2016 | 0.794 | 1.517 | 0.146 | 0.977 | 0.905 | 2.190 | 0.000 | 1.000 |
| 2017 | 0.824 | 1.433 | 0.590 | 0.921 | 0.912 | 2.012 | 0.000 | 1.001 |
| 2018 | 0.844 | 1.155 | 0.521 | 0.932 | 0.897 | 1.915 | 0.000 | 1.009 |
| Mean | 0.693 | 1.877 | 1.698 | 0.848 | 0.888 | 2.624 | 0.000 | 1.000 |

Stage-2: imputing missing satellite-AOD from CAMS modelled-AOD

The Pearson correlation results displayed in Table A2 show a strong correlation across the years between satellite-AOD $0.47\mu\text{m}$ and the five CAMS modelled-AOD wavelengths. Time 12:00 has been selected to demonstrate the correlation since it is the closest time from both sun-synchronous satellites with near-polar circular orbit to cross the UK territory during daylight from south to north (Aqua) and from north to south (Terra). Table A3 displays the variable importance results from the $0.47\mu\text{m}$ -RF models measure for the first (2008), middle (2013), and last (2018) years.

Table S2. Pearson correlation between Satellite-AOD $0.47\mu\text{m}$ and five CAMS modelled-AOD wavelengths at the time 12:00. $0.47\mu\text{m}$, $0.55\mu\text{m}$, $0.67\mu\text{m}$, $0.865\mu\text{m}$, and $1.24\mu\text{m}$

| Stage-2 | CAMS modelled-AOD | | | | |
|---------|-------------------|-------------------|-------------------|--------------------|-------------------|
| | $0.47\mu\text{m}$ | $0.55\mu\text{m}$ | $0.67\mu\text{m}$ | $0.865\mu\text{m}$ | $1.24\mu\text{m}$ |
| 2008 | 0.745 | 0.734 | 0.705 | 0.631 | 0.439 |
| 2009 | 0.737 | 0.730 | 0.711 | 0.653 | 0.491 |
| 2010 | 0.706 | 0.706 | 0.703 | 0.681 | 0.599 |
| 2011 | 0.849 | 0.843 | 0.825 | 0.769 | 0.614 |
| 2012 | 0.775 | 0.773 | 0.762 | 0.730 | 0.634 |
| 2013 | 0.814 | 0.808 | 0.793 | 0.750 | 0.619 |
| 2014 | 0.635 | 0.598 | 0.529 | 0.408 | 0.227 |
| 2015 | 0.660 | 0.648 | 0.616 | 0.532 | 0.353 |
| 2016 | 0.761 | 0.758 | 0.747 | 0.707 | 0.571 |
| 2017 | 0.638 | 0.635 | 0.624 | 0.587 | 0.484 |
| 2018 | 0.711 | 0.712 | 0.705 | 0.675 | 0.573 |

Table S3. Relative importance (%) of the predictors in Stage-2.

| Stage 2 –Predictors | 2008 | 2013 | 2018 |
|--|-------|-------|-------|
| CAMS modelled-AOD $0.550\mu\text{m}$ 12:00 | 17.18 | 26.61 | 25.30 |
| CAMS modelled-AOD $0.469\mu\text{m}$ 12:00 | 27.92 | 25.84 | 16.74 |
| CAMS modelled-AOD $0.670\mu\text{m}$ 12:00 | 4.93 | 8.95 | 10.66 |
| Latitude | 5.50 | 3.35 | 6.70 |
| Longitude | 5.95 | 3.93 | 6.65 |
| Day of the year | 5.15 | 4.59 | 4.80 |
| CAMS modelled-AOD $0.865\mu\text{m}$ 12:00 | 1.24 | 1.34 | 2.04 |
| CAMS modelled-AOD $1.240\mu\text{m}$ 12:00 | 1.39 | 1.42 | 1.63 |
| CAMS modelled-AOD $0.469\mu\text{m}$ 15:00 | 5.64 | 2.63 | 1.56 |
| CAMS modelled-AOD $1.240\mu\text{m}$ 9:00 | 1.01 | 1.02 | 1.23 |

Note: The top 10 predictors in the RF's importance ranking list are displayed for 2008, 2013, and 2018.

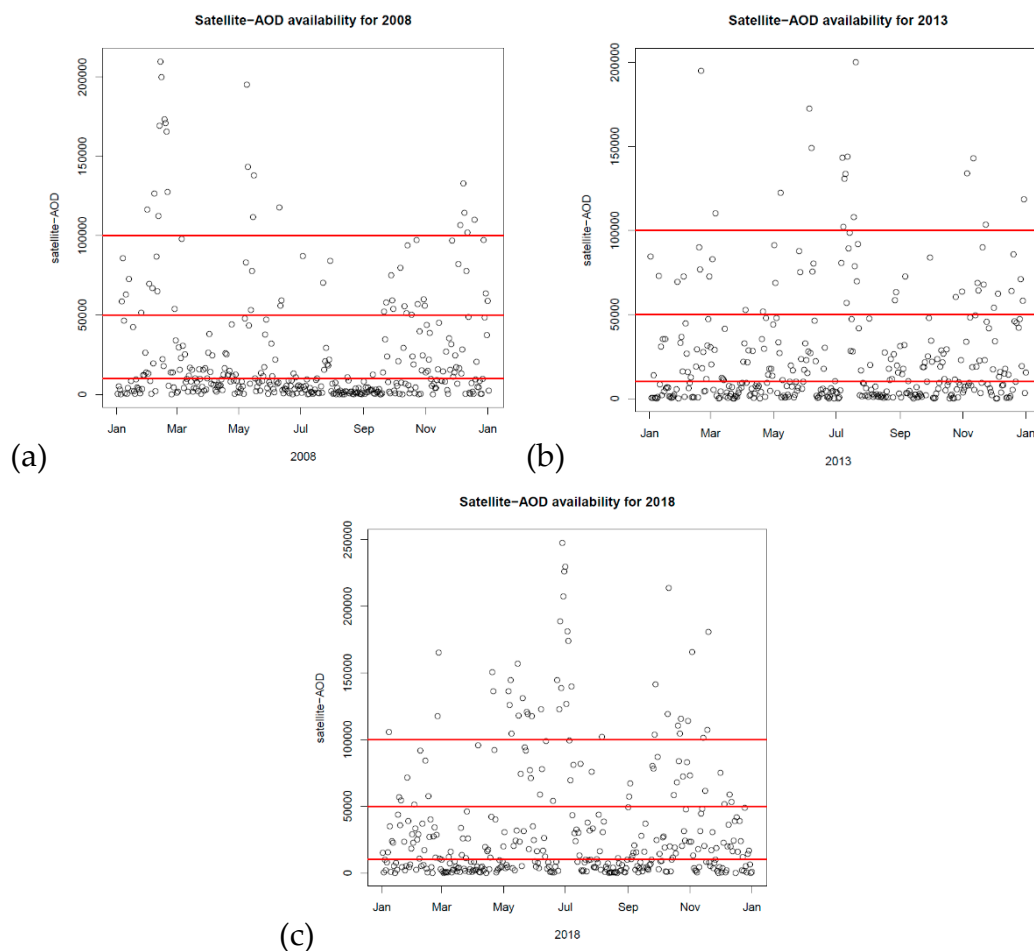


Figure S1. Number of 1 km Great Britain Grid cells with daily satellite-AOD available for (a) 2008, (b) 2013, and (c) 2018. The horizontal red lines represent the thresholds: 10,000, 50,000, and 100,000 1 km grid cells. These data refer to satellite-AOD available after the filtering process to remove bad retrievals.

Stage-3: estimating PM_{2.5} concentrations using spatial and spatio-temporal variables

Table S4. Predicted-PM_{2.5} concentrations obtained from Stage-3 RF models by season were regressed against Stage-1 measured/predicted-PM_{2.5} concentrations in a linear regression model. The CV-R² described in three different patterns (overall, spatial, and temporal), RMSE (a measure of the model error, $\mu\text{g}/\text{m}^3$), intercept ($\mu\text{g}/\text{m}^3$), and slope ($\mu\text{g}/\text{m}^3$). In Great Britain, the season is composed of the following months: (i) Winter: December, January, and February, (ii) Spring: March, April, and May, (iii) Summer: June, July, and August, and (iv) Autumn: September, October, and November.

| Stage-3 By Season | Overall | | Spatial | | Temporal | |
|----------------------|---------|-------|---------|-------|----------|-------|
| | R2 | RMSE | R2 | RMSE | R2 | RMSE |
| Winter | 0.818 | 4.022 | 0.749 | 2.029 | 0.832 | 3.533 |
| Spring | 0.796 | 3.797 | 0.704 | 1.929 | 0.815 | 3.286 |
| Summer | 0.653 | 2.749 | 0.727 | 1.648 | 0.602 | 2.249 |
| Autumn | 0.721 | 3.690 | 0.704 | 1.983 | 0.728 | 3.163 |

Stage-4: reconstructing PM2.5 time-series at 1 km gridTable S5. Distribution of annual averages PM_{2.5} concentrations for all years.

| Year | Min | 25th Percentile | Mean | Median | 75th Percentile | Max | Standard Deviation |
|------|-------|--------------------|--------|--------|--------------------|--------|-----------------------|
| 2008 | 4.270 | 7.160 | 9.407 | 9.687 | 11.366 | 23.053 | 2.550 |
| 2009 | 4.200 | 6.281 | 8.863 | 7.922 | 11.381 | 20.991 | 2.920 |
| 2010 | 4.294 | 6.131 | 9.229 | 7.811 | 13.065 | 20.649 | 3.533 |
| 2011 | 3.996 | 6.090 | 9.789 | 8.389 | 14.119 | 23.709 | 4.223 |
| 2012 | 4.117 | 6.044 | 9.285 | 8.064 | 13.150 | 24.527 | 3.622 |
| 2013 | 4.901 | 6.875 | 10.172 | 9.668 | 13.708 | 21.554 | 3.473 |
| 2014 | 5.779 | 7.757 | 10.056 | 9.941 | 12.235 | 21.638 | 2.367 |
| 2015 | 3.488 | 4.804 | 7.723 | 8.219 | 10.036 | 21.241 | 2.705 |
| 2016 | 3.300 | 4.583 | 7.304 | 6.770 | 9.605 | 19.048 | 2.859 |
| 2017 | 3.932 | 5.491 | 7.371 | 6.992 | 8.878 | 17.566 | 2.039 |
| 2018 | 4.142 | 6.003 | 8.051 | 7.823 | 9.692 | 18.085 | 2.061 |