

# A dynamic process convolution approach to modeling ambient $\text{PM}_{2.5}$ and $\text{PM}_{10}$ concentration levels

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## Abstract

Elevated levels of particulate matter (PM) in the ambient air have been shown to be associated with certain adverse human health effects. As a result, monitoring networks that track PM levels have been established across the country. Some of the older monitors measure PM less than  $10\ \mu\text{m}$  in diameter ( $\text{PM}_{10}$ ) while the newer monitors track PM levels less than  $2.5\ \mu\text{m}$  in diameter ( $\text{PM}_{2.5}$ ); it is now believed that this fine component of PM is more likely to be related to the negative health effects associated with PM. We propose a bivariate dynamic process convolution model for  $\text{PM}_{2.5}$  and  $\text{PM}_{10}$  concentrations. Our aim is to extract information about  $\text{PM}_{2.5}$  from  $\text{PM}_{10}$  monitor readings using a latent variable approach and to provide better space-time interpolations of  $\text{PM}_{2.5}$  monitoring information. We illustrate the approach using  $\text{PM}_{2.5}$  and  $\text{PM}_{10}$  readings taken across the state of Ohio in 2000.