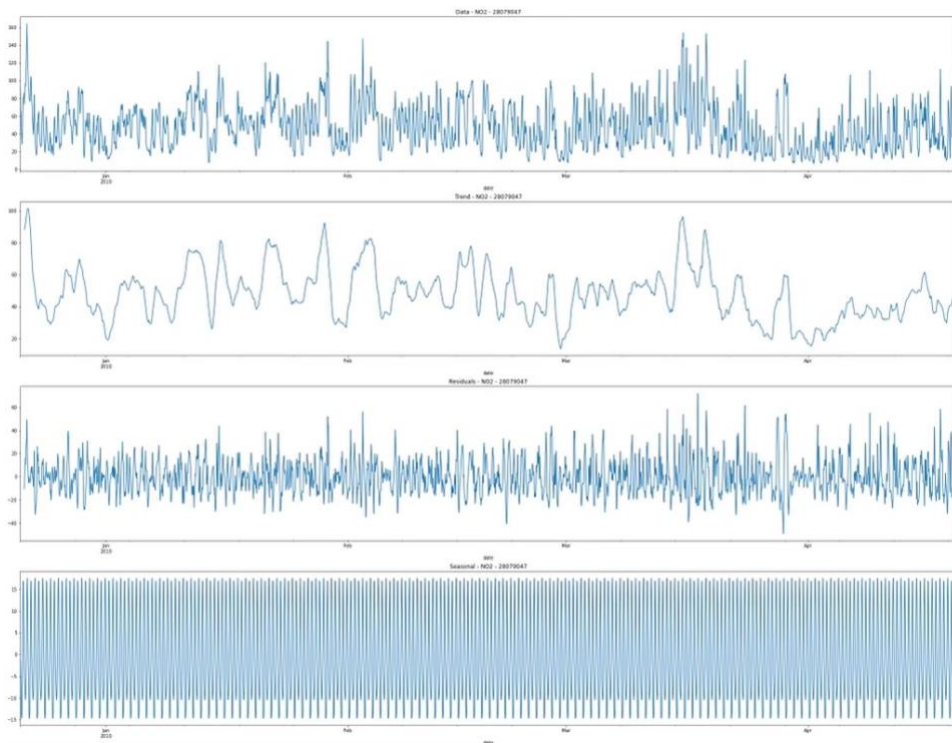
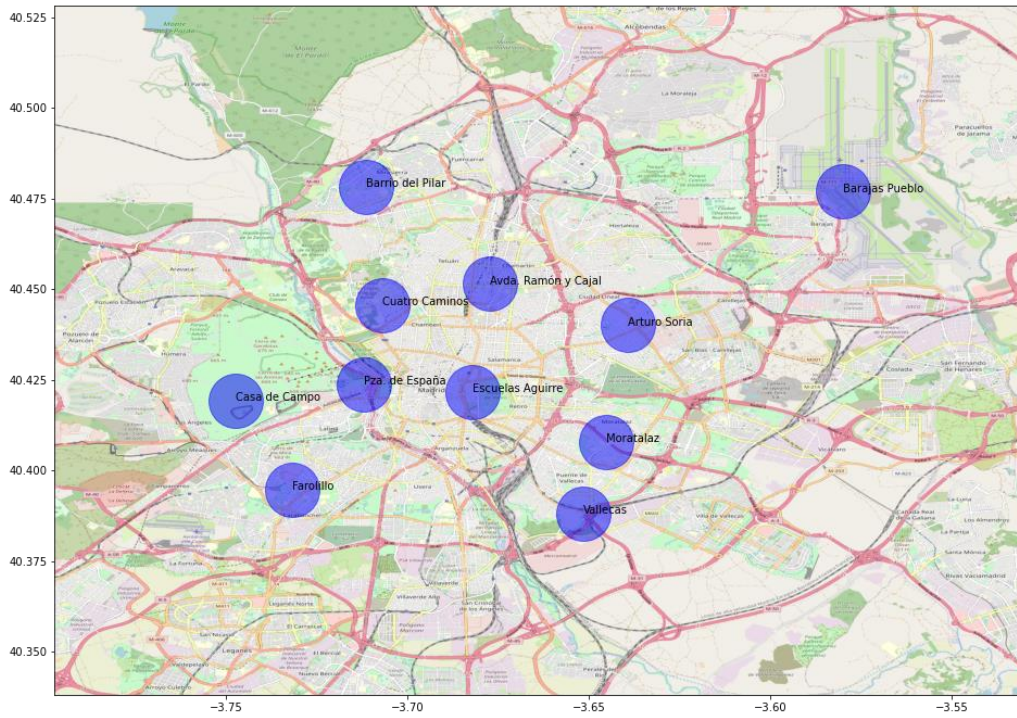


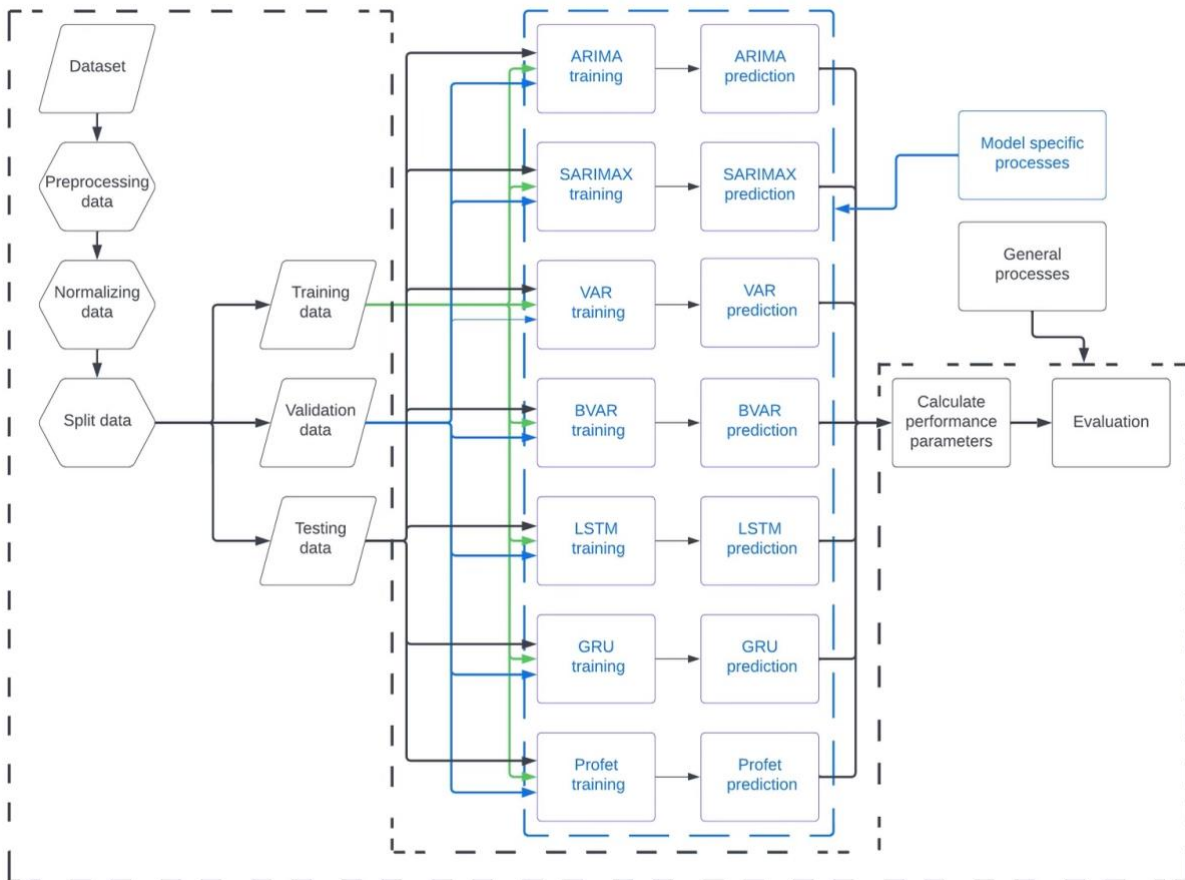
Picture 1 Concentration values of PM_{2.5}



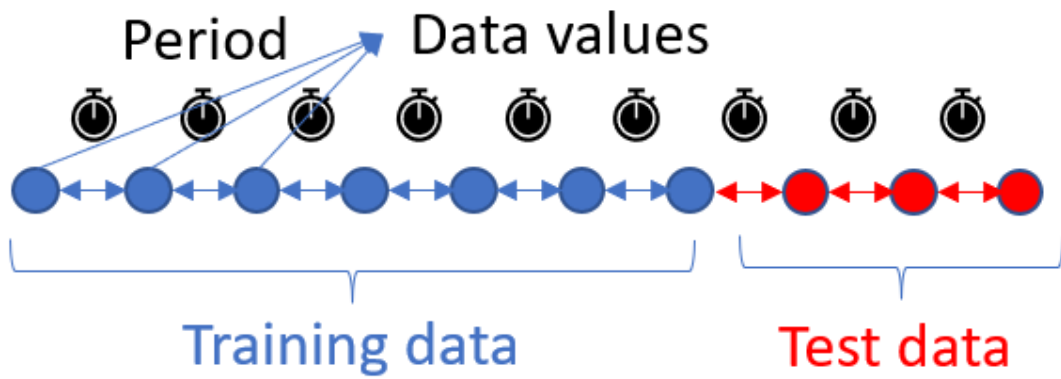
Picture 2 Concentration values of NO₂



Picture 3 - the map with the positioning of the 12 monitoring stations located in Madrid, Spain



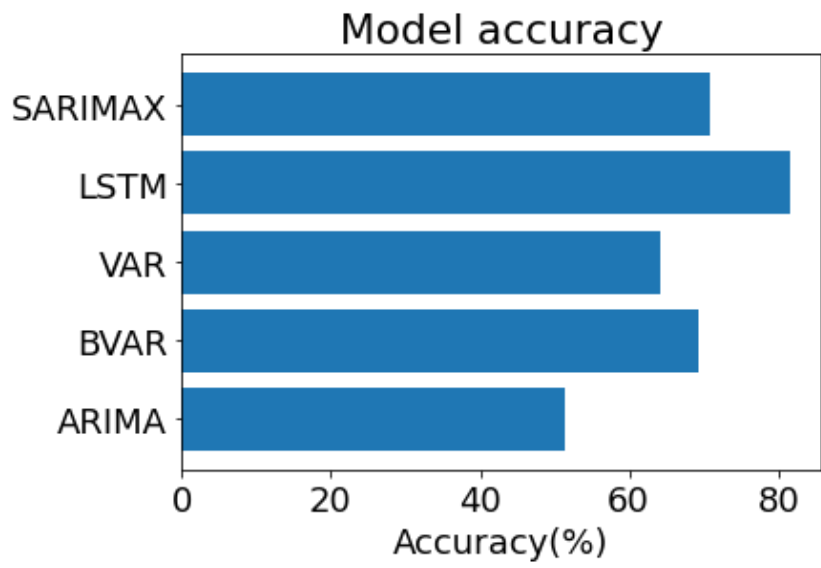
Picture 4 Methodology flowchart used in this paper



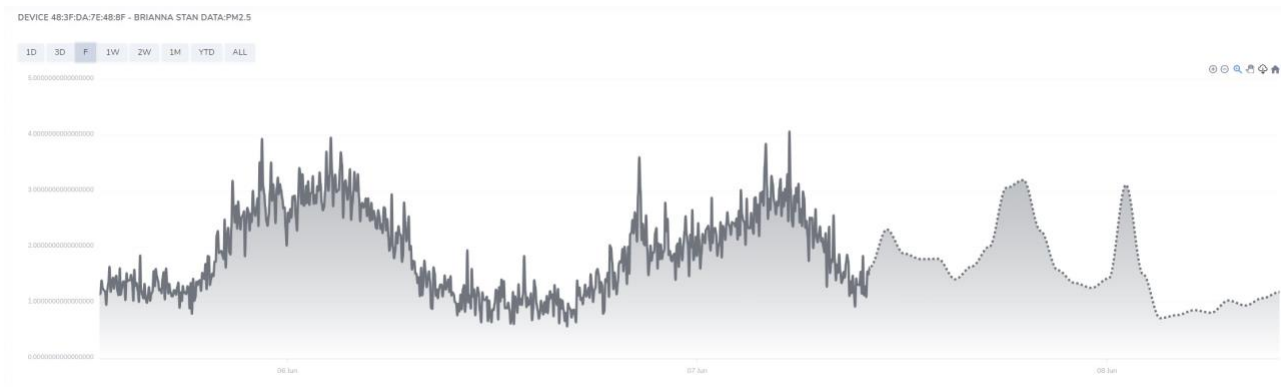
Picture 5 Splitting the data

	ARIMA NO ₂	SARIMAX NO ₂	BVAR NO ₂	VAR NO ₂	LSTM NO ₂	GRU NO ₂	Prophet NO ₂	ARIMA PM _{2.5}	SARIMAX PM _{2.5}	BVAR PM _{2.5}	VAR PM _{2.5}	LSTM PM _{2.5}	GRU PM _{2.5}	Prophet PM _{2.5}
MAPE	48.55	29.16	31.21	35.71	18.37	53.32	61.63	54.59	32.18	31.71	35.71	23.21	42.72	29.61
MSE	0.018	0.009	0.007	0.005	0.003	0.017	0.008	0.016	0.008	0.003	0.006	0.002	0.012	0.004
RMSE	0.135	0.097	0.085	0.08	0.058	0.12	0.08	0.126	0.091	0.085	0.078	0,046	0.109	0.057
MAE	0.104	0.021	0.031	0.062	0.009	0.094	0.073	0.072	0.018	0.022	0.055	0.012	0.078	0.045
Duration	0.5s	0.8s	2415s	0.5s	3210s	74.26	23.74	0.5s	0.8s	2415s	0.5s	3210s	37.65	28.39
Accuracy	51.45	70.84	68.79	64.29	81,63	46.68	38.37	45.41	67.82	69.29	64.29	76.79	57.28	70.39

Picture 6 Results



Picture 7 Algorithms' accuracy



Picture 8 Live forecasting of PM2.5

