



Advanced source apportionment of trace elements in London

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# Advanced source apportionment of size-resolved trace elements at multiple sites in London during winter

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## Abstract

Trace element measurements in  $PM_{10-2.5}$ ,  $PM_{2.5-1.0}$  and  $PM_{1.0-0.3}$  aerosol were performed with 2 h time resolution at kerbside, urban background and rural sites during the ClearLo winter 2012 campaign in London. The environment-dependent variability of emissions was characterized using the Multilinear Engine implementation of the Positive Matrix Factorization model, conducted on datasets comprising all three sites but segregated by size. Combining the sites enabled separation of sources with high temporal covariance but significant spatial variability. Separation of sizes improved source resolution by preventing sources occurring in only a single size fraction from having too small a contribution for the model to resolve. Anchor profiles were retrieved internally by analysing data subsets, and these profiles were used in the analyses of the complete datasets of all sites for enhanced source apportionment.

A total of nine different factors was resolved (notable elements in brackets): in  $PM_{10-2.5}$  brake wear (Cu, Zr, Sb, Ba), other traffic-related (Fe), resuspended dust (Si, Ca), sea/road salt (Cl), aged sea salt (Na, Mg) and industrial (Cr, Ni); in  $PM_{2.5-1.0}$  brake wear, other traffic-related, resuspended dust, sea/road salt, aged sea salt and S-rich (S); and in  $PM_{1.0-0.3}$  traffic-related (Fe, Cu, Zr, Sb, Ba), resuspended dust, sea/road salt, aged sea salt, reacted Cl (Cl), S-rich and solid fuel (K, Pb). Human activities enhance the kerb-to-rural concentration gradients of coarse aged sea salt, typically considered to have a natural source, by 1.7–2.2. These site-dependent concentration differences reflect the effect of local resuspension processes in London. The anthropogenically-influenced factors traffic (brake wear and other traffic-related processes), dust and sea/road salt provide further kerb-to-rural concentration enhancements by direct source emissions by a factor of 3.5–12.7. The traffic and dust factors are mainly emitted in  $PM_{10-2.5}$  and show strong diurnal variations with concentrations up to four times higher during rush hour than during night-time. Regionally-influenced S-rich and solid fuel factors, occurring primarily in  $PM_{1.0-0.3}$ , have negligible resus-

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remaining unexplained by the model is represented by the residual matrix  $e_{ij}$ . The entries of  $g_{ik}$  and  $f_{kj}$  (required to be non-negative) are fit using a least squares algorithm that iteratively minimizes the objective function  $Q$ :

$$Q = \sum_{i=1}^n \sum_{j=1}^m \left( \frac{e_{ij}}{\sigma_{ij}} \right)^2 \quad (2)$$

5 where  $\sigma_{ij}$  are the measurement uncertainties.

The PMF model solution is subject to rotational ambiguity; that is, different solutions may be found having similar values of  $Q$  (Paatero et al., 2002). This ambiguity can be reduced within the ME-2 algorithm by adding a priori information into the PMF model (e.g. source profiles) to reduce the available rotational space and direct the solution towards a unique, optimized and environmentally meaningful solution.

10 In this study, trace element source apportionment is performed using the ME-2 implementation of PMF (Paatero, 1999), with configuration and analysis in the SoFi (Source Finder) toolkit (Canonaco et al., 2013) for the IGOR Pro software environment (WaveMetrics, Inc., Portland, OR, USA). The ME-2 solver executes the PMF algorithm similar to the PMF solver (Paatero and Tapper, 1994), but has the advantage that the full rotational space is accessible. One way to efficiently explore this space is with the  $a$  value approach. Here one or more factor profiles are constrained by the scalar  $a$ , which defines how much the resolved factors are allowed to deviate from the input “anchor” profiles, according to:

$$20 \quad f_{j,\text{solution}} = f_j \pm a \times f_j \quad (3)$$

where  $a$  can be set between 0 and 1. If, for example,  $a = 0.1$ , all elements in the profile are allowed to vary within  $\pm 10\%$  of the input factor profile. For clarity, we here use the term “ME-2” to refer to solving the PMF model with the ME-2 solver using the  $a$  value approach, whereas the term “unconstrained ME-2” refers to solving the PMF model using the ME-2 solver but without a priori constraints on the solution.

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These algorithms require both a data matrix ( $x_{ij}$ , 25 elements measured with 2 h time resolution) and a corresponding uncertainty matrix ( $\sigma_{ij}$ ). Uncertainties that uniformly affect an entire row or column of the data matrix (e.g. RDI flow rate, absolute or relative calibration) do not alter the PMF solution and are thus not considered in constructing the uncertainty matrix. Uncertainties are calculated according to Eq. (4), and account for the detector counting efficiency ( $\sigma_{\text{Det},ij}$ ) and the energy calibration of an X-ray line as function of detector channel ( $\sigma_{\text{EC},ij}$ ):

$$\sigma_{ij} = \sqrt{\sigma_{\text{Det},ij}^2 + \sigma_{\text{EC},ij}^2} \quad (4)$$

The  $\sigma_{\text{Det},ij}$  depend on the efficiency with which one photon is counted by the detector and is defined as the square root of the signal. The  $\sigma_{\text{EC},ij}$  were estimated at 0.01 keV for SLS spectra (representing  $\sim 2$  channels) and 0.02 keV for HASYLAB spectra (representing  $\sim 1$  channel). Gaussian probability distributions representing energy calibration biases (i.e. keV or energy offsets) are constructed using the above values as the standard deviation (SD). From these distributions, e.g. 20 offsets are selected such that the perturbations are uniformly sampled according to probability, and the XRF spectra are refitted. The  $\sigma_{\text{EC},ij}$  are defined as the SD of the refitted spectra across these 20 iterations. Entries in  $x_{ij}$  with a signal-to-noise ratio (SNR) below 2 are downweighted by replacing the corresponding  $\sigma_{ij}$  with  $2/\text{SNR}_{ij}$ . This approach, as opposed to downweighting an entire variable (i.e. increasing the uncertainty associated with an entire column rather than a single point; Paatero and Hopke, 2003), allows variables with low average SNR but high SNR periods to remain in the data matrix, as these peaks might contain valuable information regarding sources (e.g. sources systematically sampled from particular wind vectors).

Missing values in one or several entries in  $x_i$  (e.g. a line fit failure of one or more elements) are set to zero and the corresponding error is set to  $10^9$ . Missing data points in time (e.g. a power failure during sampling) are removed from the data and error matrices.

## 2.3 Selection of ME-2 solutions

The multi-size, multi-site nature of this dataset allowed for several methods of constructing the input dataset for ME-2 (i.e. single size  $\times$  single site; single size  $\times$  multiple sites; multiple sizes  $\times$  single site; multiple sizes  $\times$  multiple sites). Although all combinations were investigated, the analysis herein focuses primarily on the single size  $\times$  multiple sites option. That is, we investigated three datasets, with each containing a single size ( $PM_{10-2.5}$ ,  $PM_{2.5-1.0}$  or  $PM_{1.0-0.3}$  fraction) and data from all three measurement sites (MR, NK and DE). Combining the sites enabled separation of sources with high temporal covariance but significant spatial variability. Separation of sizes improved source resolution by preventing sources occurring in only a single size fraction from having too small a contribution to  $Q$  for the model to resolve. Sources occurring only at one site were resolved, as discussed below.

ME-2 solutions were evaluated using a number of mathematical and physical criteria. The two major aspects of the analysis are (1) selection of the optimum number of factors; and (2) evaluation of whether this solution is acceptable as a final solution or requires additional/modified rotational control. The primary criteria used for this evaluation are:

### Mathematical

- Investigation of the decrease in  $Q/Q_{\text{exp}}$  ( $Q_{\text{exp}} = Q_{\text{expected}}$  or the number of remaining degrees of freedom of the system) with increasing  $p$  (number of factors) due to the increased degrees of freedom in the model (Paatero and Tapper, 1993). A large decrease indicates significantly increased explanation of the data, while a small decrease suggests that additional factors are not providing new information and a smaller  $p$  is sufficient.
- The element  $e_{ij}/\sigma_{ij}$  (scaled residuals) are approximately normally distributed between approximately  $\pm 3$  (Paatero and Hopke, 2003) and show comparable frequency distributions across sites.

## Physical

- Attribution of elements to sources and element-to-element ratios within a source are consistent with existing measurements.
- Sources retrieved in several size fractions show reasonable consistent attribution of elements with co-varying time series.
- Sources show meaningful diurnal variations and concentration gradients from kerbside to urban background to rural sites (local: strong variations and large gradients; regional: flat diurnal patterns and minimal gradients).
- Correlations of factor time series with external tracers (e.g. traffic with  $\text{NO}_x$ ) are logical.

The goal of the present analysis is to conduct ME-2 analyses (unconstrained or constrained) that meet the criteria outlined above for each of the three size fractions on the combined data from all three sites. However, for all size fractions, unconstrained ME-2 (i.e. uncontrolled rotations or conventional PMF) yielded factors containing signatures of multiple emission sources (e.g. mixed brake wear and other traffic-related processes, or mixed S-rich and solid fuel) and were therefore considered non-optimal solutions (Supplement Figs. S2–S5). Therefore, we applied rotational controls, using the  $a$  value approach (Eq. 3). A central challenge of this approach is the construction of appropriate anchor profiles, which cannot be drawn directly from the literature, because the attribution of elements to sources and the element-to-element ratios within a source are not consistent across different studies (e.g. Viana et al., 2008). Therefore, to find clean model rotations, anchor profiles were determined within the ME-2 analysis as described below.

In brief, this analysis strategy (outlined in Fig. 1, and illustrated for the current study in Supplement Fig. S6) involves the construction of a basis set of source profiles by iterating between (1) analysis of a subset of data in which one or more factors can be clearly resolved and their profiles added to the basis set; and (2) analysis of the

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full dataset using the existing basis set as anchors to determine whether the existing basis set is sufficient or additional anchor profiles are needed. Finally, sensitivity tests are used to assess the uncertainties associated with the final solution. Implementation of this analysis strategy requires four types of ME-2 analyses, denoted ME2\_all, ME2\_seg, PROF\_nonres, and SENS, which are discussed in detail below.

ME2\_all refers to the analysis of the entire dataset (i.e. all time points). The initial ME2\_all analysis in Fig. 1 is an unconstrained analysis and is primarily used to identify time segments that may be useful for resolving anchor profiles of specific factors. All subsequent ME2\_all analyses utilize the profile basis set built up in previous steps. An ME2\_all analysis is defined as successful only when the entire dataset is well explained according to the criteria given above.

ME2\_seg denotes analysis of a subset (time segment) of the full dataset. The time segment need not be a single continuous block, and can be constructed e.g. from separate periods in which a particular source is evident. ME2\_seg analyses utilize the basis set built up in previous steps and are considered successful if the entire time segment is well explained according to the above criteria. In the present analysis, it was useful to define segments in terms of sampling site, with (high signal-to-noise) MR and NK sites in segment #1 and (low signal-to-noise) DE in segment #2. Different division strategies may be optimal for different datasets, e.g. size fraction, air mass origin, or wind direction. However, it is important that the entire dataset be well-investigated, either by ensuring that the set of all ME2\_seg segments encompasses the entire dataset or by careful inspection of the residuals in ME2\_all. In the present dataset, ME2\_all residuals indicated the presence of an industrial factor at DE, but this factor could only be retrieved in unmixed form by ME2\_seg analysis of DE using the basis set developed through ME2\_seg of MR and NK. To maximize the adaptation of the basis set to the entire dataset (rather than remaining fixed to a quasi-arbitrary segment), the basis set is allowed to evolve after each successful ME2\_seg (or ME2\_all) analysis, i.e. the ME2\_seg output profiles become the new basis set.





tion to the factors discussed herein are also relative to the measured elemental mass resolved.

### 3.1.1 Brake wear and other traffic-related

Factors related to brake wear were resolved in  $PM_{10-2.5}$  and  $PM_{2.5-1.0}$  size fractions; the profiles are shown in Fig. 2, with time series and diurnal variations in Fig. 3. The relative contribution to this factor is more than 70 % for V, Cu, Zn, Zr, Sn, Sb and Ba in both size fractions, and more than 70 % for Cr, Ni, Sr and Mo in  $PM_{2.5-1.0}$ . Zn can be emitted both from brake and tyre wear, indicating that these factors might be a mixture of various wearing processes (Pant and Harrison, 2013). Factors for other traffic-related emissions in these two size fractions (Figs. 2 and 4) are dominated by Fe, with around 86 % of the mass explained by this element. The fine fraction analysis retrieved one traffic factor with a mixture of brake wear and other traffic-related emissions with 84 % of the mass explained by Fe (relative contributions more than 70 % for Fe, Cu, Zr, Sb and Ba). This mixed factor is similar to that reported by Amato et al. (2009b, 2013) and Bukowiecki et al. (2010) although the ratio of Fe to other elements is variable between studies. V and Sr are typically not attributed to traffic factors, but rather to industrial or oil combustion emissions (V) and dust resuspension (Sr) (Minguillón et al., 2014; Moreno et al., 2011). However, both elements are found in trace amounts in fuel additives and brake lining, and Handler et al. (2008) have shown enhanced Sr and V concentrations inside a tunnel compared with ambient concentrations outside. In the absence of other sources, the relative contribution of these elements might dominate these traffic factors.

For the brake wear and the  $PM_{1.0-0.3}$  traffic factors, the Cu/Sb ratios of 6.3–7.1 fall within the range of 5.7–8.2 for previous measurements at MR and NK by Harrison et al. (2012b) and depend on brake pad compositions and contributions of metals from other sources (Pant and Harrison, 2013). The Cu/Ba ratios of 1.1–1.4 are in good agreement with the median ratio of 1.2 obtained by Sturtz et al. (2014).

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All the traffic-related factors are strongly influenced by local traffic emissions with steep MR to NK to DE concentration gradients (Figs. 3–4). Concentrations at MR are 3.6–6.8 and 9.9–28 times higher than at NK and DE, respectively. The diurnal variations show a double maximum during the day corresponding to rush hours. Most of the mass is emitted in the coarse fraction with concentrations at MR being 2.6–3.6 and 7.5 times higher than in  $PM_{2.5-1.0}$  and  $PM_{1.0-0.3}$ , respectively. The time series correlate well across sizes (Pearson's  $R$  0.67–0.81), indicating similar emission processes. Both traffic sources are well correlated with  $NO_x$  across sites and sizes (Pearson's  $R$  0.53–0.72) as shown in Fig. 5 for MR (NK and DE in Supplement Fig. S10). Figure 5 also shows traffic flows at MR of light and heavy duty vehicles (veh. < 5.2 m long, LDV; veh. > 5.2 m long, HDV). The diurnal variations are much stronger for  $NO_x$  and HDV than for the traffic factors and LDV. The ratios between values at 08:00 and 02:00 UTC are about 4.1 for the former and 2.0 for the latter, probably caused by more strongly enhanced emissions between HDV and LDV for  $NO_x$  (factor of  $\sim 37$ ) relative to brake wear (factor of  $\sim 10$ ), as identified by Bukowiecki et al. (2010).  $NO_x$  seems therefore more directly related to HDV numbers, while the traffic factors are more influenced by total vehicle number.

### 3.1.2 Resuspended dust

Resuspended dust factors were resolved in all size fractions; the profiles are shown in Fig. 2, with time series and diurnal variations in Fig. 6. The source profiles are very similar across sizes and the mass is dominated by Si, Ca and Fe, consistent with the upper continental crust composition (Rudnick and Gao, 2003) and previous source apportionment studies (Amato et al., 2009a; Dall'Osto et al., 2013; Richard et al., 2011).

The scaled residuals ( $e_{ij}/\sigma_{ij}$ ) ratios exceed  $\pm 3$  for Na, Si and Ca (coarse), Na, Al, Si and Ca (intermediate) and Al and Si (fine) and/or are skewed at the sites relative to each other. This spread in the scaled residuals for these dust-related elements may indicate different dust profiles across sites, especially at DE relative to the city sites.











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levels of locally-influenced sources directly related to population density. Brake wear, other traffic-related and resuspended dust factor concentrations are drastically different within different micro-environments and size fractions, indicating major heterogeneity in human exposure patterns. Concentrations at the kerbside are up to 7 and 28 times higher than at NK and DE, respectively, and  $PM_{10-2.5}$  concentrations are up to 4 and 14 times higher than  $PM_{2.5-1.0}$  and  $PM_{1.0-0.3}$ , respectively. During this winter period the sea salt sources, although from natural origin and strongly meteorologically driven, are enriched in the city in the form of sea salt resuspension from the roads.

Both direct emissions and resuspension have been identified above as important sources of trace elements. The trend in coarse aged sea salt across the three sites provides insight into the relative importance of these processes. We assume that all aged sea salt originates from a regional, site-independent source, and that the concentration gradient in this factor between sites thus reflects the effect of local resuspension processes of naturally deposited aged sea salt. Although sea salt emissions are typically considered a natural process, human activities (vehicle-induced resuspension) enhance the concentrations of the coarse aged sea salt by 1.7–2.2 in the city relative to the rural site (Fig. 14). These ratios provide an upper limit for the resuspension enhancement (and thus a lower limit for the enhancement due to direct emissions) for the anthropogenically-influenced factors, whose concentrations at DE may already be increased by local emissions. The lower limits for direct emission enhancement ratios in the coarse fraction at MR relative to DE are 3.5 to 12.7 for brake wear, other traffic-related, dust and sea/road salt factors (1.4–5.5 for NK/DE). Direct emissions for the traffic-related factor show similar enhancement in all size fractions, whereas enhancement of the other anthropogenically-influenced factors are a factor of 1.5–3.0 lower in the smaller size fractions. These results indicate that direct source emission processes occur mainly for coarse particles and are dependent on the micro-environment. The S-rich and solid fuel factors have negligible resuspension influences (similar concentrations across sites). Air quality in London can be improved by the development of policies aiming to reduce resuspension processes.

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Trace elements are often used as chemically conserved source markers. Here we assess the ability of elements measured herein to serve as unique tracers for specific sources. To be considered a good tracer, we require that a given source has a high relative contribution ( $> 70\%$ ) to a specific element, i.e. that the element is mainly attributed to a single source (Fig. 2). We suggest Cu, Zr, Sb or Ba as markers for brake wear in  $PM_{10-2.5}$  and  $PM_{2.5-1.0}$ . The relative contributions are  $> 93, 83, 93$  and  $96\%$  for Cu, Zr, Sb and Ba, respectively. The attribution of these elements to the traffic factor in  $PM_{1.0-0.3}$  with relative contributions between  $69$  and  $84\%$  also suggests brake wear emissions in this size fraction. Fe is typically also attributed to brake wear emissions (Amato et al., 2009b; Bukowiecki et al., 2010; Harrison et al., 2012b). However, we observed no Fe in the brake wear factors, instead  $86$  and  $65\%$  of Fe was attributed to other traffic-related processes in  $PM_{10-2.5}$  and  $PM_{2.5-1.0}$  ( $74\%$  of Fe to the traffic-related factor in  $PM_{1.0-0.3}$ ). Furthermore, around  $19\%$  of Fe contributed to the resuspended dust factors in all three size fractions. We therefore recommend attributing Fe only to a specific source in combination with other markers. Si and Ca in all size fractions can be used as surrogate for resuspended dust with relative contributions between  $72$  and  $75\%$  for Si and between  $80$  and  $85\%$  for Ca, respectively. Coarse and intermediate fraction Cl (relative contributions  $> 87\%$ ) are markers for fresh sea salt (preferably combined with Na and Mg), while fine fraction Cl is not a unique source indicator. Depending on the dataset it can indicate waste incineration (Moffet et al., 2008), coal combustion (Yao et al., 2002) or reacted Cl as  $NH_4Cl$  particles (current study, relative contribution  $59\%$ ). A combination of fine fraction K and Pb with relative contributions of around  $80\%$  indicates solid fuel in this study, but can also be attributed to wood, coal or peat burning separately. Fine fraction S can typically be attributed to regionally transported secondary sulphate (here only a  $65\%$  relative contribution). Other elements can also be used as source markers, but rather as a combination of elements than individually and preferably combined with measurements of other species.

## 4 Conclusions

Trace element measurements were performed at kerbside, urban background and rural sites to characterize the environment-dependent variability of emissions in the European megacity of London during winter 2012. Sampling with rotating drum impactors and subsequent synchrotron radiation-induced X-ray fluorescence spectrometry yielded 2 h element mass concentrations in  $PM_{10-2.5}$ ,  $PM_{2.5-1.0}$  and  $PM_{1.0-0.3}$  aerosol. Source apportionment using the ME-2 algorithm in the PMF model was conducted on datasets comprising all three sites but analysed separately for each size. Combining the sites enabled separation of sources with high temporal covariance but significant spatial variability. Separation of sizes improved source resolution by preventing sources occurring in only a single size fraction from having too small a contribution for the model to resolve. Anchor profiles for several factors were retrieved by analysing specific data subsets and these profiles were successfully used in the analyses of the complete datasets to retrieve clean factor profiles and time series at all sites.

The coarse fraction yielded (elements with highest relative contributions in brackets) brake wear (Cu, Zr, Sb, Ba), other traffic-related (Fe), resuspended dust (Si, Ca), sea/road salt (Cl), aged sea salt (Na, Mg) and industrial (Cr, Ni) factors. The intermediate fraction yielded the same factors, except the industrial, and instead yielded an S-rich (S) factor. In the fine fraction a traffic-related factor (Fe, Cu, Zr, Sb, Ba) was found as well as resuspended dust, sea/road salt, aged sea salt, reacted Cl (Cl), S-rich and solid fuel (K, Pb). The other analysed elements (Al, P, Ti, V, Mn, Zn, Br, Sr, Mo, Sn) could not be attributed to a single factor. The brake wear, industrial, reacted Cl and solid fuel factors could only be resolved with the help of anchor profiles retrieved internally in the datasets.

The regionally-influenced S-rich and solid fuel factors are restricted to the smaller size fractions, and have similar concentrations throughout the day and across larger regions. The locally-influenced sources show major heterogeneity in human exposure patterns within different micro-environments. The brake wear, other traffic-related and

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resuspended dust sources show steep concentration gradients from kerbside to urban background to rural sites and from  $PM_{10-2.5}$  to  $PM_{2.5-1.0}$  to  $PM_{1.0-0.3}$  (ratios up to 28 and 14 for kerb-to-rural and  $PM_{10-2.5}$ -to- $PM_{1.0-0.3}$ , respectively) and are directly related to anthropogenic activities (mainly traffic flows) with concentrations up to a factor of 4 higher during daytime relative to night-time. The relative mass contributions are dominated by the sea salt factors in  $PM_{10-2.5}$  and  $PM_{2.5-1.0}$ , while the regionally-influenced factors dominate  $PM_{1.0-0.3}$ .

The site-dependent concentration gradients in aged sea salt reflect the effect of local resuspension processes. Human activities enhance the kerbside concentrations of the coarse aged sea salt by a factor of 1.7–2.2 compared with the rural site. For anthropogenically-influenced factors, direct source emissions provide a further kerb-to-rural enhancement of concentrations by a factor of 3.5–12.7, and these direct emissions occur mainly for coarse particles.

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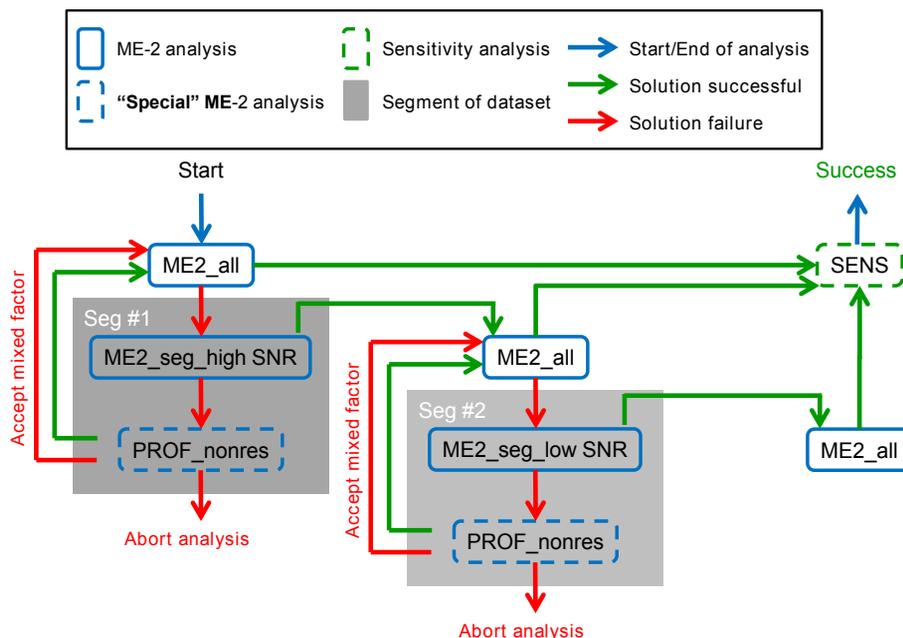
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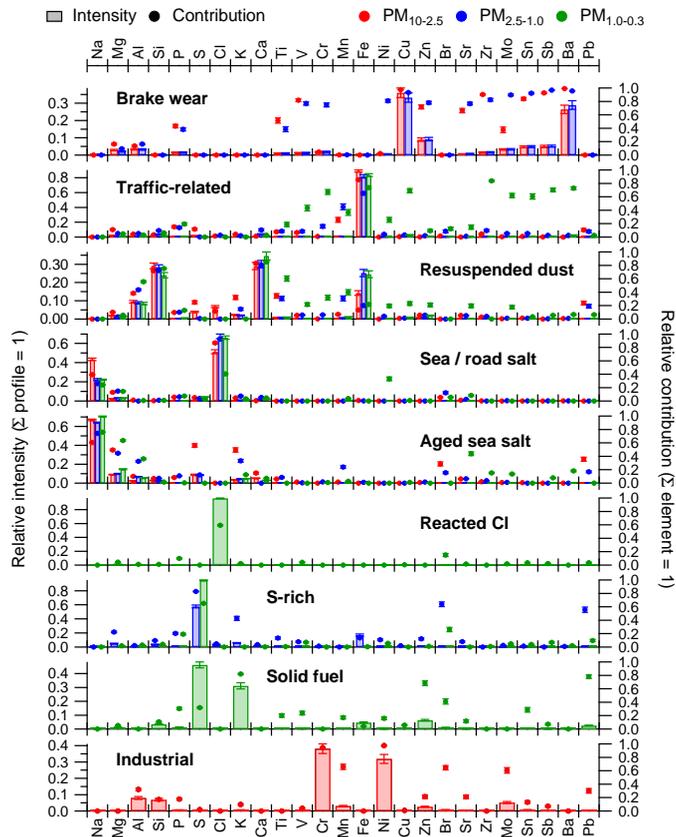


**Figure 1.** Schematic representation of the ME-2 analysis strategy. Four types of ME-2 analyses are represented: (1) ME-2 on entire dataset (ME2\_all); (2) ME-2 on a segment of data (ME2\_seg; e.g. by high and low SNR); (3) Profile determination or estimation of factors unresolvable by ME2\_all or ME2\_seg (PROF\_nonres); (4) Sensitivity tests to quantify rotational model uncertainties (SENS). For simplicity, we show a case where analysis of two segments of the dataset is sufficient to construct the source profile basis set, but in theory  $n$  segments can be used. See Supplement Fig. S6 for application to datasets used in this study.

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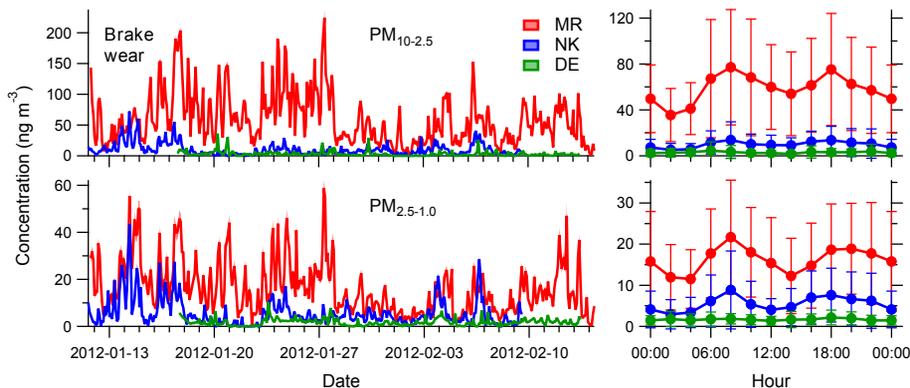
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**Figure 2.** Source profiles of ME-2 results on combined data of the MR-NK-DE sites. The bars (left y axis) represent the average element intensity to each factor in  $\text{ng ng}^{-1}$ , the circles (right y axis) represent the fraction of the total predicted concentration for a given element. Data is given as mean of good solutions  $\pm 1$  SD from the anchor sensitivity analysis. Note that not all factors are retrieved in all size fractions. See Supplement Tables S1–S3 for the values.

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**Figure 3.** Time series (left) and diurnal variations (right) of the brake wear factor at MR, NK and DE for  $PM_{10-2.5}$  and  $PM_{2.5-1.0}$ . Time series show the mean of all good solutions  $\pm 1$  SD as shaded area. Diurnals show the mean of the time series  $\pm 1$  SD as whiskers, with the hour being the start of a 2 h sampling period (00:00 UTC means sampling from 00:00 to 02:00 UTC).

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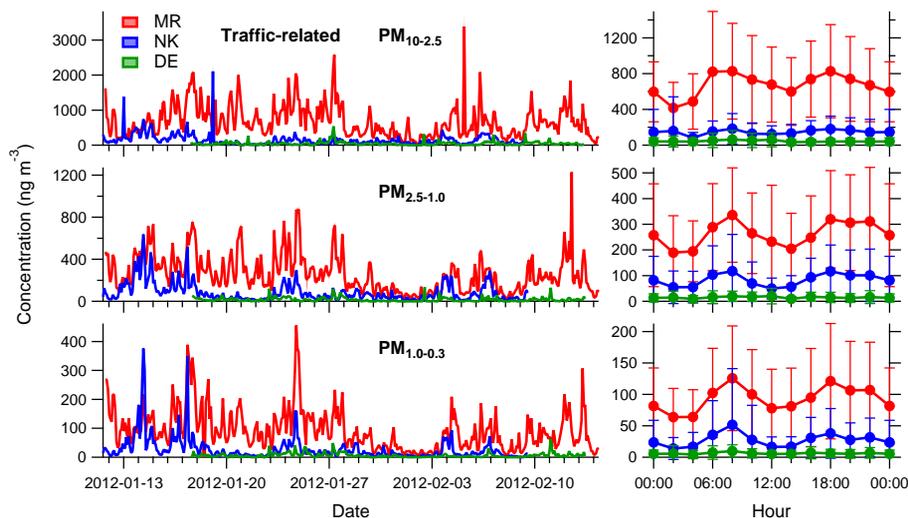
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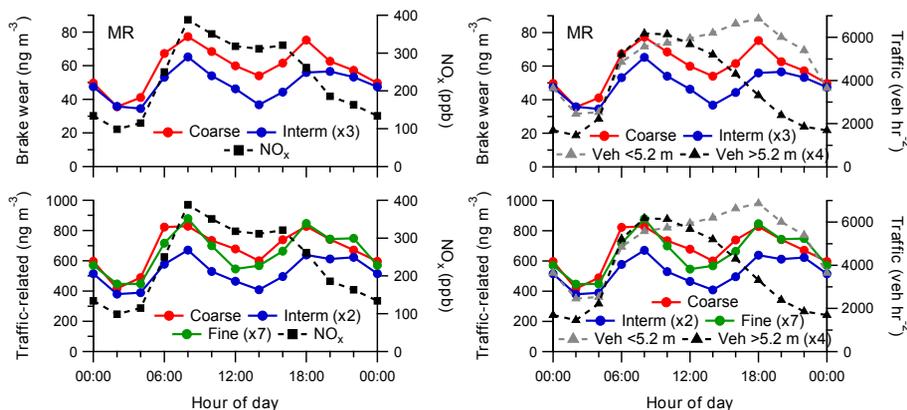
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**Figure 4.** Time series (left) and diurnal variations (right) of the other traffic-related factor at MR, NK and DE for PM<sub>10-2.5</sub>, PM<sub>2.5-1.0</sub> and PM<sub>1.0-0.3</sub>. Time series show the mean of all good solutions  $\pm 1$  SD as shaded area. Diurnals show the mean of the time series  $\pm 1$  SD as whiskers, with the hour being the start of a 2 h sampling period (00:00 UTC means sampling from 00:00 to 02:00 UTC).

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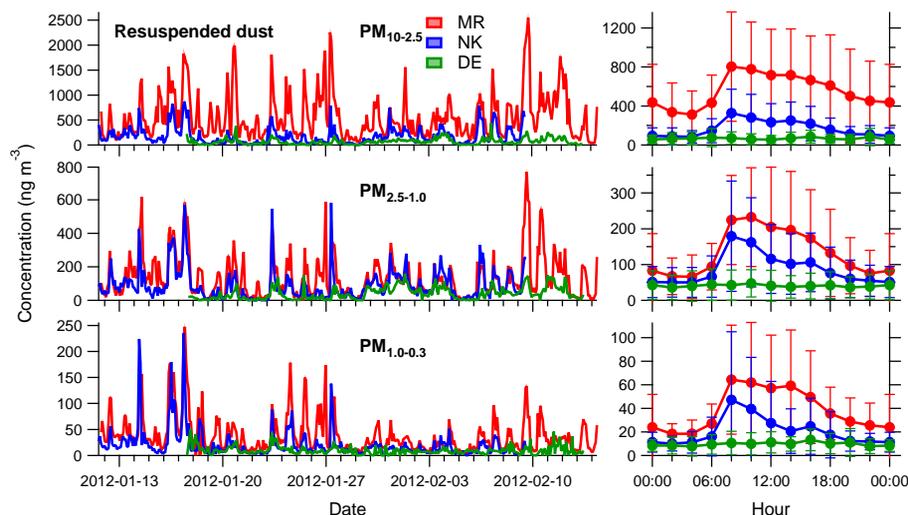
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**Figure 5.** Diurnal variations of the brake wear (PM<sub>10-2.5</sub> – coarse, PM<sub>2.5-1.0</sub> – interm) and other traffic-related (coarse, interm, PM<sub>1.0-0.3</sub> – fine) factors at MR compared to diurnal variations of NO<sub>x</sub> (left) and traffic flow (right). Hour of day is start of a 2 h sampling period (00:00 UTC means sampling from 00:00 to 02:00 UTC). Note the scaling applied to several tracers.

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**Figure 6.** Time series (left) and diurnal variations (right) of the resuspended dust factor at MR, NK and DE for PM<sub>10-2.5</sub>, PM<sub>2.5-1.0</sub> and PM<sub>1.0-0.3</sub>. Time series show the mean of all good solutions  $\pm 1$  SD as shaded area. Diurnals show the mean of the time series  $\pm 1$  SD as whiskers, with the hour being the start of a 2 h sampling period (00:00 UTC means sampling from 00:00 to 02:00 UTC).

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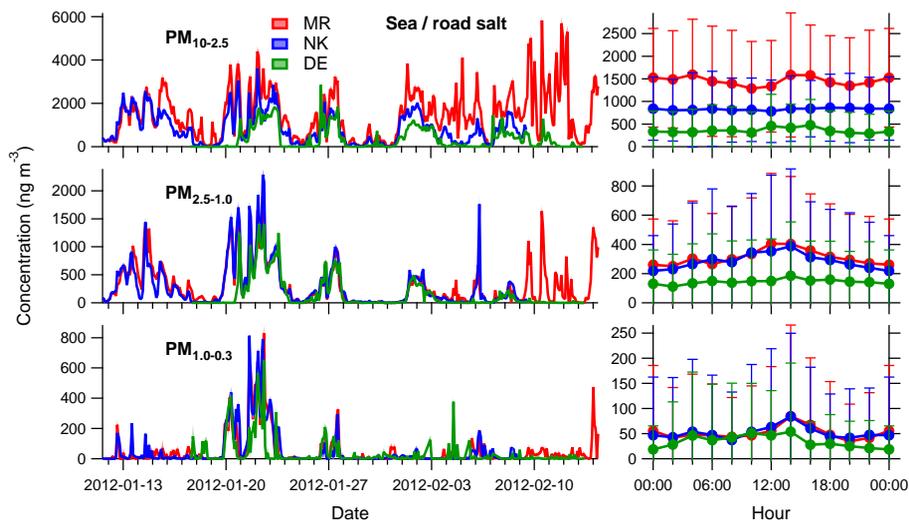
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**Figure 7.** Time series (left) and diurnal variations (right) of the sea/road salt factor at MR, NK and DE for  $\text{PM}_{10-2.5}$ ,  $\text{PM}_{2.5-1.0}$  and  $\text{PM}_{1.0-0.3}$ . Time series show the mean of all good solutions  $\pm 1$  SD as shaded area. Diurnals show the mean of the time series  $\pm 1$  SD as whiskers, with the hour being the start of a 2 h sampling period (00:00 UTC means sampling from 00:00 to 02:00 UTC).

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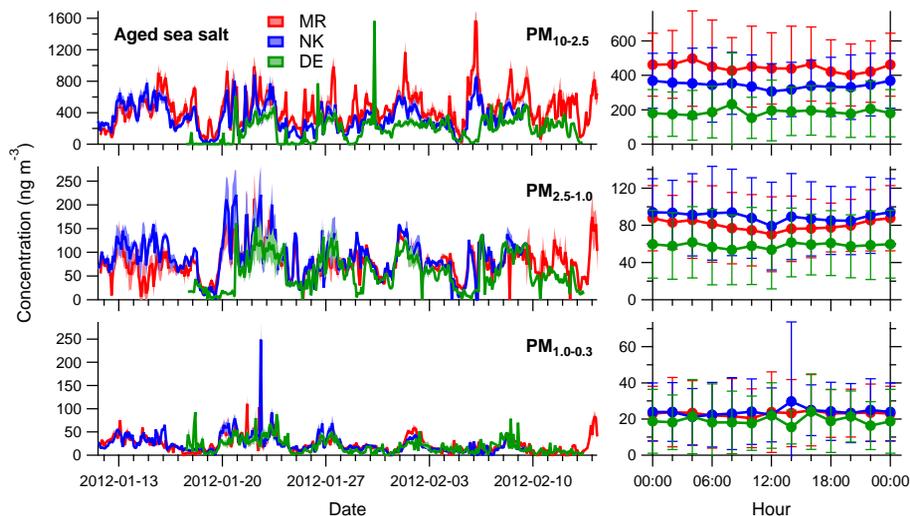
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**Figure 8.** Time series (left) and diurnal variations (right) of the aged sea salt factor at MR, NK and DE for  $PM_{10-2.5}$ ,  $PM_{2.5-1.0}$  and  $PM_{1.0-0.3}$ . Time series show the mean of all good solutions  $\pm 1$  SD as shaded area. Diurnals show the mean of the time series  $\pm 1$  SD as whiskers, with the hour being the start of a 2 h sampling period (00:00 UTC means sampling from 00:00 to 02:00 UTC).

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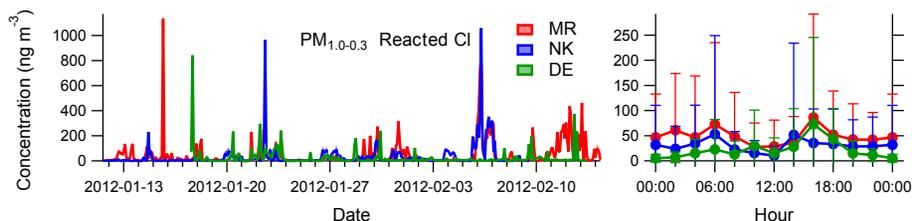
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**Figure 9.** Time series (left) and diurnal variations (right) of the reacted CI factor at MR, NK and DE for PM<sub>1.0-0.3</sub>. Time series show the mean of all good solutions  $\pm 1$  SD as shaded area. Diurnals show the mean of the time series  $\pm 1$  SD as whiskers, with the hour being the start of a 2 h sampling period (00:00 UTC means sampling from 00:00 to 02:00 UTC).

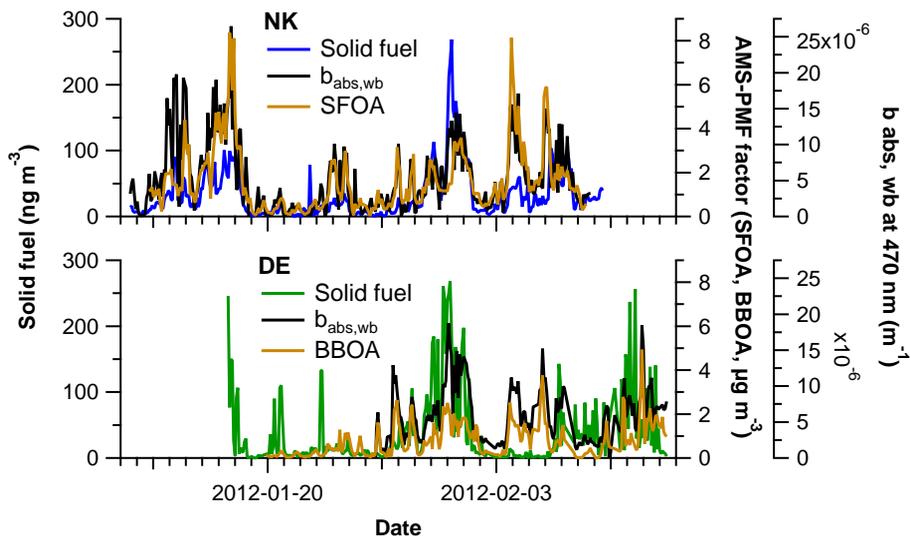
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**Figure 12.** Time series of the solid fuel factor at NK and DE compared to the Aethalometer wood burning absorption coefficient at wavelength 470 nm ( $b_{\text{abs,wb}}$  at 470 nm) and to the solid fuel/biomass burning organic aerosol (SFOA, BBOA) factors resolved with AMS-PMF.

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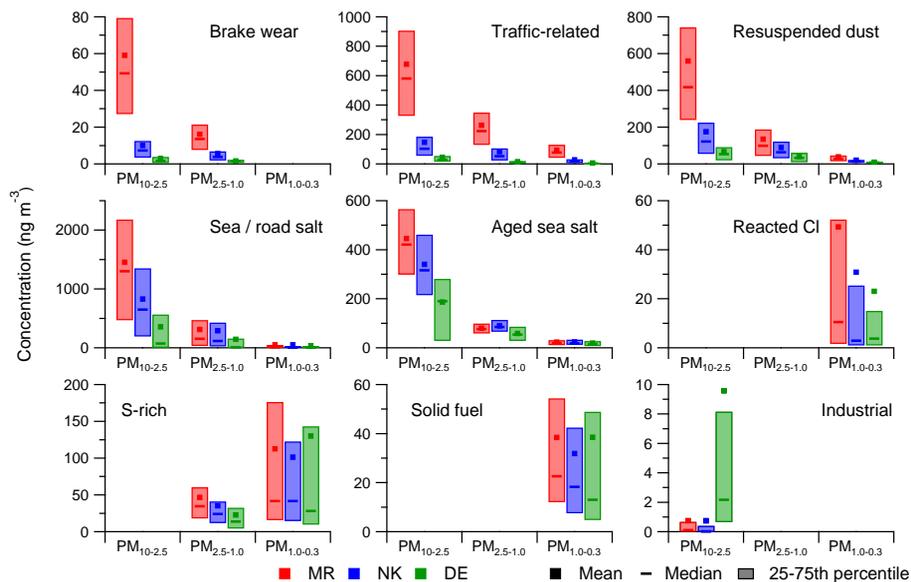
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**Figure 14.** Mean, median and 25–75th percentile concentrations of the nine different ME-2 factor time series at MR, NK and DE for PM<sub>10-2.5</sub>, PM<sub>2.5-1.0</sub> and PM<sub>1.0-0.3</sub>. Note that not all factors are retrieved in all size fractions.

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