RECEPTOR MODELLING OF BOTH PARTICLE COMPOSITION AND SIZE DISTRIBUTION FROM A BACKGROUND SITE IN LONDON, UK

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ABSTRACT

Positive Matrix Factorisation (PMF) analysis was applied to PM_{10} chemical composition and particle Number Size Distribution (NSD) data measured at an urban background site (North Kensington) in London, UK for the whole of 2011 and 2012. The PMF analyses revealed six and four factors respectively which described seven sources or aerosol types. These included Nucleation, Traffic, Urban Background, Secondary, Fuel Oil, Marine and Non-Exhaust/Crustal sources. Urban Background, Secondary and Traffic sources were identified by both the chemical composition and particle number size distribution analysis, but a Nucleation source was identified only from the particle Number Size Distribution dataset. Analysis of the PM_{10} chemical composition dataset revealed Fuel Oil, Marine, Non-Exhaust Traffic/Crustal sources which were not identified from the number size distribution data. The two methods appear to be complementary, as the analysis of the PM_{10} chemical composition data is able to distinguish components contributing largely to particle mass whereas the number particle size distribution dataset - although limited to detecting sources of particles below the diameter upper limit of the SMPS (604 nm) is more effective for identifying components making an appreciable contribution to particle number. Analysis was also conducted on the combined chemical composition and number size distribution dataset revealing five factors representing Urban Background, Nucleation, Secondary, Aged Marine and Traffic sources. However, the combined analysis appears not to offer any additional power to discriminate sources above that of the aggregate of the two separate PMF analyses. Day-of-the-week and month-of-the-year associations of the factors proved consistent with their assignment to source categories, and bivariate polar plots which examined the wind directional and wind speed association of the different factors also proved highly consistent with their inferred sources. Source attribution according to the air mass back trajectory showed, as expected, higher concentrations from

a number of source types in air with continental origins. However, when these were weighted according to their frequency of occurrence, air with maritime origins made a greater contribution to annual mean concentrations.

Keywords: PM_{10}; London; PMF; source apportionment; receptor modelling

1. INTRODUCTION

Airborne Particulate Matter (PM) is recognised as a major public health concern across the EU with costs estimated at €600bn in 2005 (Official Journal, 2008). In the UK alone, the annual health costs attributable to pollution by airborne PM were estimated in 2007 at between £8.5bn and £18.6bn (Defra, 2010). PM exposure was also estimated to reduce people's lives by on average seven to eight months, and by as much as nine years for vulnerable residents, such as those with asthma, living in pollution hotspots (Environmental Audit Committee, 2010). There is overwhelming evidence that both short-term and long-term exposure to ambient particulate matter in outdoor air is associated with mortality and morbidity (Pope and Dockery, 2006).

Source apportionment of airborne particulate matter has assumed increasing importance in recent years, driven by two underlying causes. Firstly, legislative pressure to reduce airborne concentrations of particulate matter has highlighted the need for reliable quantitative knowledge of the source apportionment of particulate matter in order to devise cost-effective abatement strategies. The use of source inventories alone is inadequate as these are limited in the components which they are able to quantify reliably, but take no account of the different ground-level impacts of pollutants released at different altitudes or those altered by chemical transformations within the atmosphere. Some sources, such as wood burning, particle resuspension and cooking are very difficult to quantify. Consequently, there has been a need for the application of methods capable of source apportionment of ground level concentrations. Secondly, there has been a growing recognition that abatement of PM mass concentrations, taking no account of source, chemical composition or particle size, may not be a cost-effective approach if the health impact of particulate matter differs according to its source of emissions or physico-

chemical characteristics. Consequently, a number of recent epidemiological studies have attempted to combine receptor modelling results with time series studies of health effects (e.g. Thurston et al., 2005; Mostofsky et al., 2012; Ostro et al., 2011).

Source apportionment methodology for particulate matter can use either receptor modelling methods or the combination of emissions inventories and dispersion modelling. The latter approach has major weaknesses associated especially with the inadequacy of emissions inventories referred to above. Consequently, most studies have been based upon receptor modelling methods, and in the main these have used multivariate statistical methods rather than the Chemical Mass Balance Model approach (Viana et al., 2008). The multivariate statistical approaches to source apportionment depend upon the fact that different particle sources have characteristic chemical profiles which undergo only modest changes during atmospheric transport from source to the receptor site. Such methods are also able to recognise the contributions of major secondary atmospheric constituents as a result of their characteristic chemical composition. This has led to such methods being widely used for the estimation of contributions to the mass of particles expressed as either PM_{10} or $PM_{2.5}$ (Viana et al., 2008, Belis et al., 2013).

In addition to having characteristic chemical profiles, air pollutant source categories are also likely to have characteristic particle size distributions which can also be utilised for source apportionment, although these have been utilised rather infrequently in comparison to multi-component chemical composition data. One of the few available studies (Harrison et al., 2011) used wide range particle size data collected on Marylebone Road, London, to apportion particulate matter to a total of ten sources, four of which arose from the adjacent major highway. That study used also as input data information: traffic flow according to

vehicle type, meteorological factors and concentrations of gaseous air pollutants, but did not have available chemical composition data relating to simultaneous sampling of airborne particles. Other studies which have used number size distributions with chemical composition for source apportionment are Pey et al. (2009) and Cusack et al. (2013), working in Barcelona. Also in Barcelona, Dall'Osto et al. (2012) applied clustering techniques to number size distributions to identify potential sources. Such approaches are likely to be more effective close to particle sources, due to evolution of particle size distributions during atmospheric transport (Beddows et al., 2014).

One area of importance of source apportionment of airborne particulate matter arises from the fact that there are most probably differences in the toxicity of particles according to their chemical composition and size association, and as a consequence, particles from different sources may have a very different potency in affecting human health (Harrison and Yin, 2000; Kelly and Fussell, 2012). There have been many health effects studies, of which a number recently have incorporated receptor modelling methods and have sought to differentiate between the effects of different source categories on human health. Most have provided some positive and often statistically significant associations with given source factors, chemical components or size fractions (Thurston et al., 2005; Mostofsky et al., 2012; Ostro et al., 2011) but to date there is no coherence between the results of different studies and there is no generally agreed ranking in the toxicity of particles from different sources (WHO, 2013). Consequently, in this context, source apportionment methodology is tending to run ahead of epidemiology and is providing the tools for source apportionment which thus far epidemiological research has yet to utilise fully. Nonetheless, work needs to continue towards embedding source apportionment studies in

epidemiological research so as to provide clearer knowledge on the toxicity of particles from different sources, or with differing chemical composition and size association.

Perhaps the most substantial variations in airborne particle properties relate to their size association, which covers many orders of magnitude. In this context, it is perhaps surprising that toxicity (expressed as effect per interquartile concentration range) appears to be of a broadly comparable magnitude for PM_{10} mass, which is determined largely by accumulation mode and coarse mode particles, and particle number which reflects mainly nucleation mode particles. Some studies, however, have suggested different health outcomes associated with the different particle metrics (e.g. Atkinson et al., 2010).

In this study, we have applied receptor modelling methods to simultaneously collected chemical composition and particle number size distribution data from a background site within central London (North Kensington). Our study has initially analysed the chemical composition and particle number size distribution datasets separately followed by analysis of the combined dataset to test whether this provides advantages in terms of greater capacity to distinguish between source categories.

2. EXPERIMENTAL

2.1 Sampling Site

The London *North Kensington* Site (*LAT* = 51.52105 and *LONG* = -0.213492), is part of both the London Air Quality Network and the national Automatic Urban and Rural Network and is owned and part-funded by the Royal Borough of Kensington and Chelsea. The facility is located within a self contained cabin within the grounds of Sion Manning School. The nearest road, St. Charles Square, is a quiet residential street approximately 5 metres from the monitoring site and the surrounding area is mainly residential. The nearest

heavily trafficked roads are the B450 (~100 m East) and the very busy A40 (~400 m South). For a detailed overview of the air pollution climate at North Kensington, the reader is referred to Bigi and Harrison (2010).

2.2 Data

For this study, 24h air samples were taken daily over a two year period (2011 and 2012) using a Thermo Partisol 2025 sampler fitted with a PM10 size selective inlet. These were analysed for numerous chemical components listed in Table 1. For total metals (prefixed by the letter T:- Al, Ba, Ca, Cd, Cr, Cu, Fe, K, Mg, Mo, Na, Ni, Pb, Sn, Sb, Sr, V, and Zn) the concentration measured using a Perkin Elmer/Sciex ELAN 6100DRC following HF acid digestion of GN-4 Metricel membrane filters is reported. Similarly, all water soluble ions (prefixed by the letter W:- Ca^{2+}, Mg^{2+}, K, NH_4^+, Cl^-, NO_3^- and SO_4^{2-}) were measured using a near-real-time URG - 9000B Ambient Ion Monitor (URG Corp). Data capture over the two years ranged from 48 to 100 % as different sampling instruments varied in reliability and the metrics analysed. The ions had the lowest data capture rates; (WK (48 %), WCA (53 %), WMG (52 %), WNH4 (50 %) and WCL (68%). This was due to the URG not being installed until February 2011 and experiencing several periods where it malfunctioned either completely or partially; the latter resulting in poor chromatography and the loss of some but not all of the ions. The data capture from the URG independently ranged between 48% for WK to 68% for WCL. Daily PM_{10} filter samples were collected continuously at this site using a Partisol 2025 and laboratory based ion chromatography measurements were made for anions on Tissuquartz™ 2500 QAT-UP filters sampled between 6th Jan and 21st Oct 2011; these were used to fill gaps in the URG data for this period and increased the data capture for the anions. No cation measurements were available from these filters and this resulted in the lower data capture for the cations. All

missing data was replaced using a value derived using the method of Polissar et al. (1998). A woodsmoke metric, CWOD, was also included. This was derived as $PM_{10}^{Woodsmoke}$ from the methodology of Sandradewi et al. (2008) utilising Aethalometer and EC/OC data, as described in Fuller et al. (2014). Samples were collected using a Partisol 2025 with a PM_{10} size selective inlet and concentrations of elemental carbon (EC) and organic carbon (OC) were measured by collection on quartz filters (Tissuquartz^{TM} 2500 QAT-UP) and analysis using a Sunset Laboratory thermal-optical analyser according to the QUARTZ protocol (which gives results very similar to EUSAAR 2: Cavalli et al., 2010) (NPL, 2013). Alongside the composition measurements, Number Size Distribution (NSD) data were collected continuously every ¼ hour using a Scanning Mobility Particle Sizer (SMPS) consisting of a CPC (TSI model 3775) combined with an electrostatic classifier (TSI model 3080). The inlet air was dried according to the EUSAAR protocol (Wiedensohler et al., 2012) and the particle sizes covered 51 size bins ranging from 16.55 nm to 604.3 nm. The data capture of NSD over the two years was 72.5 %. In addition, particle mass was determined on samples collected on Teflon-coated glass fibre filters (TX40HI20WW) with a Partisol sampler and PM_{10} size-selective inlet.

2.3 Positive Matrix Factorisation

Positive Matrix Factorisation (PMF) is a well-established multivariate data analysis method used in the field of aerosol science. PMF can be described as a least-squares formulation of factor analysis developed by Paatero (Paatero and Tapper, 1994). It assumes that the ambient aerosol *X* (represented by a matrix of *n* x observations and *m* x PM_{10} constituents or NSD size bins), measured at one or more sites can be explained by the product of a source matrix *F* and contribution matrix *G* whose elements are given by equation 1. The

residuals are accounted for in matrix *E* and the two matrices *G* and *F* are obtained by an iterative minimization algorithm.

$$x_{ij} = \sum_{h=1}^{p} g_{ij} \cdot f_{hj} + e_{ij} \quad (1)$$

It is commonly understood that PMF is a descriptive model and there is no objective criterion upon which to choose the best solution (Paatero et al., 2002). This work is no exception and the number of factors and settings for the data sets were chosen using metrics used by Lee et al. (1999) and Ogulei et al. (2006a&b). A detailed description of PMF and our analysis is provided in the Supplementary Information.

3. RESULTS

The final PMF solutions were selected as those with most physically meaningful profiles. Once the PMF output is chosen and scaled, the values of the *F* matrix are used to characterise the source term. Each row *i* of *F* represents a source and each element f_{hj} shows the 'Weight within the factor' (WWTF) of the constituent (grey bars and black NSD lines in Figures 1 to 3). Together with the dimensionless *F* matrices, a matrix due to Paatero, called the Explained Variation *EV*, shows how much of the variance in the original dataset is accounted for by each factor (again see the Supplementary Information for more details). For a given column (PM component measurement or particle size bin) of the total *EV* matrix, the Total EV (TEV) is recommended to be 0.75 or greater. Although a useful metric in assessing the ability of the final PMF settings to model the data, high *EV* values (red bars or NSD line in Figs 1 and 2) indicate which sources are the most important source for each constituent and hence significantly aid factor characterisation when considered alongside the WWTF. The G_i matrix gives the contribution of the source

terms F_i and carries the original units of X. The values within the columns of matrix G contain the hourly/daily contributions made by the p factors (or sources) and are used to calculate the diurnal, weekly and yearly averages (see Figures 1 to 3). The identity of the source, namely: Marine; Secondary; Traffic; Nucleation; etc., was assigned on the basis of *post hoc* comparison with known source profiles, tracers, (Viana et al., 2008) physical properties and temporal behaviour.

3.1 The Six Factor Solution for PM_{10} Chemical Composition Data

An optimum six factor solution was derived which best represented the aerosol types. Figure 1 characterises the six factors as: Urban Background; Marine; Secondary; Non-Exhaust Traffic/Crustal; Fuel Oil and Traffic. While most of the names of these factors are self-explanatory, 'Urban Background' has a chemical profile indicative of contributions mainly from both woodsmoke (CWOD) and road traffic (Ba, Cu, Fe, Zn). Since these are ground-level sources which are affected in a similar way by meteorology (see polar plots for the Urban Background and Traffic Factors in Figures 4 and 5), PMF is not able to effect a clean separation in 24-hour samples and this problem is exacerbated by the tendency of the aethalometer - which was used to derive the woodsmoke-associated CWOD variable - to include some traffic-generated carbon in the woodsmoke estimate (Harrison et al., 2013a). In the ClearfLo winter campaign (Clean Air for London, Bohnenstengel et al. 2015), Black Carbon (traffic) from aethalometer measurements correlated strongly with the wood smoke tracer levoglucosan at North Kensington ($r^2 = 0.80$) (Crilley et al., 2015).

When comparing 5, 6 and 7 factor solutions, common sources could be identified in all three solutions, namely: Urban Background; Marine; Secondary; Non-Exhaust Traffic / Crustal; and Fuel Oil. In the 5 factor solution, the Urban Background factor had elevated

values of EC, Ba, Cu, Fe, Mg, Mn and Sb all of which are indicative of a traffic contribution. By increasing the number of factors from 5 to 6, the concentration of these elements within the Urban Background factor decreased as a Traffic factor separated out into its own unique factor, although a complete separation was not observed even when using 7 factors. Furthermore, when using 7 and 8 factors, the Urban Background factor remained unaltered and the Fuel Oil factor was observed to shed a spurious factor containing odd combinations of nickel, lead, zinc, sulphate, and organic carbon contributions. This led to the conclusion that only 6 factors yielded a meaningful solution.

Considering further the 6 factor solution, the Marine factor clearly explains much of the variation in the data for Na, Cl^- and Mg and the Secondary factor is identified from a strong association with NH_4^+, NO_3^-, SO_4^{2-} and organic carbon. Considering traffic emissions, the PM does not simply reflect tailpipe emissions, but also includes contributions from non-exhaust sources, including the re-suspension of road dust and primary PM emissions from brake, clutch and tyre wear (Thorpe and Harrison, 2008). The Non-Exhaust Traffic/Crustal factor explains a high proportion of the variation in the Al, Ca and Ti measurements consistent with particles derived from crustal material; derived either from wind blown or vehicle induced resuspension. There is also a significant explanation of the variation in elements such as Zn, Pb, Mn, Fe, Cu and Ba which have a strong association with non-exhaust traffic emissions. As there is a strong contribution of crustal material to particles resuspended from traffic (Harrison et al., 2012), it seems likely that this factor is reflecting the presence of particulate matter from resuspension and traffic-polluted soils.

The fifth factor, attributed to Fuel Oil, is characterised by a strong association with V and Ni together with significant SO_4^{2-}. These are all constituents typically associated with

281 emissions from fuel oil combustion. The sixth factor shows an especially strong
282 association with elements derived from brake wear (Ba, Cu, Mo, Sb) and tyre wear (Zn)
283 (Thorpe and Harrison, 2008; Harrison et al., 2012). This had the highest correlation to BC
284 and was assigned the title of Traffic Factor. For exhaust from road traffic, the ratio of
285 elemental carbon (EC) and organic carbon (OC) is approximately 2:1. This *a priori*
286 information was applied to the Traffic factor by pulling the OC constituent in the factor
287 using a FKEY value of 5.

288

289 Also shown in Figure 1 is a pie chart showing the proportion of mass concentration
290 associated with each of the factors and bar charts showing the day-of-the-week
291 dependence and monthly dependence of the average concentration of each factor. Three
292 sources predominate: Non-exhaust Traffic/Crustal (25%), Secondary (25%) and Urban
293 Background (24%), with lesser contributions from Marine (15%), Local Traffic (5%) and
294 Fuel Oil (6%). Both the Traffic and Non-Exhaust Traffic/Crustal factors show higher
295 concentrations on weekdays than at weekends reflecting traffic activity in London. The
296 Urban Background source shows slightly higher concentrations at weekends likely to be a
297 reflection of wood burning since measurements of the wood burning tracer levoglucosan in
298 2010 were found to be 30% greater on Saturdays and 54% greater on Sundays when
299 compared to weekday concentrations (Fuller et al 2014). The Marine and Fuel Oil factors
300 show no consistent variation with day-of-the-week. In the case of the monthly variations,
301 the Urban Background, Marine, Secondary and Non-Exhaust Traffic/Crustal sources all
302 show signs of higher concentrations in the cooler months of the year. Both the Urban
303 Background and traffic-related sources are emitted at ground-level and are likely to be less
304 well dispersed in a shallower mixing layer during the colder months of the year. Marine
305 aerosol typically shows a seasonal variation with elevated concentrations associated with

306 the stronger winds in the winter months. The secondary constituent is particularly strong
307 in the spring which is when nitrate concentrations are typically elevated (Harrison and Yin,
308 2008), probably as a result of relatively low air temperatures suppressing the dissociation
309 of ammonium nitrate and increased emissions of ammonia due to the spreading of slurry
310 on farmland. The only constituent to show higher concentrations in the warmer months of
311 the year is the Fuel Oil source. This might be attributable to emission from high chimneys
312 with more efficient mixing to ground level during the more convective summer months, or
313 to enhanced sulphate formation due to photochemistry, as this is the largest chemical
314 component of this factor by mass. Polar plot data derived with the Openair program
315 appears in Figure 4, which is discussed in Section 3.4.
316
317 Figure 6 plots how the factors contributed daily across the 2 year data set to the total
318 measured PM_{10}, and the vertical dotted lines identify the period containing the highest
319 contribution of each factor to the PM_{10} mass concentration. Air mass back trajectories
320 corresponding to these periods have been calculated using HYSPLIT (Draxler and Rolph,
321 2015) and are shown in Figure 7. As expected, the largest contribution of the Marine
322 factor occurred for the long (i.e. high average wind-speed) maritime trajectories
323 associated with marine aerosol production. The Secondary factor was associated with
324 winds from the European mainland crossing the Benelux countries *en route* to the North
325 Kensington site. This trajectory sector from London was identified by Abdalmogith and
326 Harrison (2005) as strongly associated with elevated sulphate and nitrate concentrations.
327
328 The Traffic factor was associated with a trajectory travelling across eastern and northern
329 France before crossing the English Channel to the UK, approaching the North Kensington
330 site from the south-east. Such a trajectory is likely to maximise both the long-range

advected contribution and the local contribution within London. The highest contribution from the Urban Background factor was during the identical period to the highest traffic contribution and hence the identical back trajectories. Examination of Figure 6 shows many similar features in the time series of the Urban Background and Traffic source categories which confirm the impression that road traffic makes a substantial contribution to the Urban Background factor. The maximum contribution from the Non-Exhaust/Crustal factor was again on an easterly circulation rather similar to that giving a maximum in the Secondary contribution (Figure 7). This trajectory was likely to include a substantial contribution from air advected from mainland Europe but also in air from the centre and east of London. Perhaps most interesting is the trajectory associated with the highest contribution of the Fuel Oil factor which shows air arriving predominantly from the English Channel and remaining at low altitude confirming the impression that there may be a major contribution from shipping to the Fuel Oil factor. This would be consistent with the observation of Johnson et al. (2014) that shipping was the main source impacting upon V in Brisbane, Australia and that this was associated with both sulphur and black carbon, and other observations that shipping emissions affect concentrations of V (Pey et al., 2013; Zhao et al., 2013; Minguillon et al., 2014; Viana et al., 2014). In our data shown in Figure 1, the fuel oil factor accounted for almost 75% of the explained variation of V. Receptor modelling of airborne PM collected in Paris (France) revealed a Heavy Oil Combustion source which accounted for a high percentage of V and Ni, and some SO_4^{2-}, with a predominant source area around the English Channel (Bressi et al., 2014), consistent with a substantial influence of shipping emissions.

Table 2 shows the average concentrations of gas phase pollutants and meteorological conditions corresponding to the period when each factor in the PMF results for PM_{10}

chemical composition exceeded its 90 percentile value. Notable amongst these are the high carbon monoxide and NO_x concentrations associated with the Traffic and Urban Background sources and the relatively clean air of the Marine source.

3.2 The Four Factor Solution for the Number Size Distribution (NSD) Data

The PMF analysis of the hourly averaged measurements collected at North Kensington (2011-2012) yielded an optimum four factor solution. Figure 2 characterises the four factors as: Secondary, Urban Background, Traffic and Nucleation. Comparing this optimum solution with its counterparts using 3 and 5 factors, all three solutions had in common a Traffic and Urban Background factor. Using three factors, the Nucleation and Secondary factors were combined and only separated when using 4 factors. When using 5 factors, the Secondary factor divided again, shedding an obscure factor with three modes at ~0.03, ~0.08 and ~0.3 μm, all equally spaced along the $\log_{10}(D_a)$ axis. This spurious factor had a noticeable correlation with its parent factor suggesting factor splitting at 5 factors leading to a conclusion that only 4 factors could be used to obtain a meaningful solution. Figure 2 also shows the weekday/weekend and seasonal behaviour of these factors, the number size distributions associated with each factor and the explained variation for each size bin. The right-hand panels show the diurnal variation of each factor and the variance explained for each time-of-day. Figure 8 plots how these factors contributed on a daily basis across the two year dataset to the total NSD measured.

The Secondary factor shows by far the coarsest particle sizes with a minimum concentration in the early afternoon likely associated with the evaporation of ammonium nitrate at higher air temperatures and lower relative humidities. There is no consistent

day-of-the-week pattern and elevated concentrations in spring presumably arise for the same reasons as for the PM_{10} Secondary constituent. The Traffic factor has a modal diameter at around 30 nm and a large proportion of the variation explained within the main peak of the distribution. The diurnal pattern has peaks associated with the morning and evening rush hour periods and there are lower concentrations at weekends and higher concentrations in the winter months of the year. All of these features are consistent with emissions from road traffic (Harrison et al., 2011). The factor described as Urban Background has a modal diameter intermediate between that of the Traffic and Secondary factors and a diurnal pattern consistent with that expected for traffic emissions. Its concentrations are elevated at weekends, presumably associated with wood burning (as reported by Fuller et al., 2014) and higher concentrations in the cooler months of the year (as noted by Crilley et al., 2015). Both the Traffic and Urban Background factors correlate with black carbon ($r = 0.50$ and 0.82 respectively, and also with NO_x ($r = 0.53$ and 0.78 respectively). This is strongly suggestive of a major road traffic input to both factors. The fourth factor which is attributed to Nucleation has by far the smallest particle mode at around 20 nm and peaks around 12 noon in association with peak solar intensities. It shows a seasonal cycle with the highest concentrations on average in the summer months in year 2 (Figure 8) and a preference for weekday over weekend periods. The apparent lack of a seasonal pattern in the first year of observations is surprising. However, nucleation depends upon a complex range of variables including precursor availability, insolation and condensation sink, and the reasons are unclear. The apparent background level of nucleation in year 2 accounting for up to 1000 cm^{-3} particles may be the result of an incomplete separation of this factor from other source-related factors.

The mean particle number concentration, measured using the SMPS was 5512 cm^{-3}, of

406 which Traffic and Urban Background made the highest percentage contribution of 44.8 and
407 43.0% respectively, followed by Nucleation (7.8%) and Secondary (4.4%).

408

409 Figure 8 includes dotted vertical lines which identify the days with the highest average
410 contribution of each factor to the total particle number concentration and the air mass back
411 trajectories corresponding to these periods have been plotted in Figure 9. This shows
412 some differences relative to the factors derived from the PM_{10} composition dataset. The
413 Secondary factor trajectories originated over the North Sea and the majority crossed parts
414 of Germany and the Netherlands, on a more northerly path than the trajectories of the
415 PM_{10} Secondary factors. The trajectory for the Urban Background source had crossed
416 over North Eastern France before arriving at NK in a similar manner to the PM_{10} Urban
417 Background trajectory. The Traffic factor back trajectory approached from the west after
418 crossing the southern United Kingdom which is quite different to the PM_{10} Traffic factor
419 seen in Figure 7 and the Nucleation factor was associated with relative low ocean wind
420 speeds and crossing the southern UK before reaching the sampling site. The Nucleation
421 factor is predominantly maritime and therefore likely to bear a rather low aerosol
422 concentration hence favouring the nucleation process. Table 2 presents the average gas
423 phase pollutant concentrations and meteorological conditions corresponding to the peak
424 contribution of the various factors. Notable amongst these are the low concentrations of
425 carbon monoxide, oxides of nitrogen, sulphur dioxide and high ozone concentration
426 associated with the Nucleation factor.

427

428 In Table 3 the correlation coefficients are given between the factors derived from the PM_{10}
429 composition dataset and those from the NSD dataset. There are moderate correlations
430 between the Urban Background factors determined from the two PMF analyses and for the

Secondary factors. The PM_{10} Traffic factor has a higher correlation with the NSD Urban Background factor than the NSD Traffic factor, and the PM_{10} Urban Background factor shows a very modest correlation with the NSD Traffic factor. This serves to confirm the contribution of traffic to the Urban Background factor. The Nucleation factor in the NSD dataset and Marine and Fuel Oil factors in the PM_{10} composition dataset do not correlate substantially with factors in the other dataset.

Figure 10 shows the average clustered trajectories for air masses arriving daily at North Kensington over the 2 year period. Three of the clustered trajectories (2, 4, and 7) are considered as one and representative of an air mass travelling along the line of latitude across the North Atlantic Ocean at differing speeds. Cluster 3 represents air masses originating just north of the sub-Tropics in the mid-Atlantic and cluster 6 represents air masses originating in the Norwegian and Greenland Sea within the Arctic Circle. In contrast, clusters 1 and 5 represent air masses originating over the European mainland and hence a land/sea comparison can be made (Tables 4, 5 and 6). As would be expected, in Tables 4 and 5, PM_{10}, Particle Number - PN, CO, NO_x and SO_2 concentrations are higher, and the visibility and wind speed lower for the continental trajectories 1 and 5. Figure 5 shows the average source apportionment and PM_{10} concentration associated with each trajectory type across the full air sampling period. It shows markedly higher concentrations associated with the Secondary, Urban Background and Non-Exhaust Traffic/Crustal source factors on continental trajectories 1 and 5, which also show the highest PM_{10} concentrations. On the other hand, the Fuel Oil, Marine and Traffic factors for PM_{10} show only modest absolute differences according to trajectory.

Continental trajectories 1 and 5 show higher Urban Background and Secondary PN concentrations (Table 5), but overall the PN concentrations differ little between continental and maritime trajectories. Nucleation appears to be favoured slightly by the cleaner Atlantic air. The continental trajectories 1 and 5 are shorter than the maritime trajectories, implying lower wind speeds and hence less dilution of local emissions, as well as advection of pollutants emitted or formed on the European mainland.

In Table 6, the daily averages in Figure 5 have been weighted according to fraction of days represented by each cluster. Hence the concentrations represent the contribution of each trajectory type to the annual mean measured concentration, represented by the sum at the bottom of the column. This shows that although the concentrations of sources such as Secondary and Urban Background are higher on continental trajectories, their contribution to the annual mean is smaller than that of the maritime trajectories because of their lower frequency.

3.3 Combined PM_{10} and NSD Data

The PM_{10} composition and daily average NSD datasets were combined into one daily PM_{10}_NSD data set and analysed using PMF2. By combining the two datasets, an apportionment was made that was sensitive to both particle number and mass composition of the sources. This resulted in a five factor solution which was described by the factors interpreted as: Urban Background; Nucleation; Secondary; Marine and Traffic (Figure 3). The factor with the smallest mode in the number size distribution (around 25 nm) was attributed to Nucleation. It showed chemical association with species such as sulphate, nitrate, ammonium and organic carbon (OC) and had a slight preference for weekdays over weekends (Figure 3) and a strong association with the summer months of the year.

There is also a well defined traffic factor which has a mode at around 30 nm as observed previously for road traffic (Harrison et al., 2012) as well as chemical associations with Al, Ba, Ca, Cu, Fe, Mn, Pb, Sb, Ti and Zn. This factor clearly therefore encompasses both the exhaust and non-exhaust emissions of particles. A factor which can be clearly assigned on the basis of its chemical association is that described as Aged Marine. This explains a large proportion of the variation in Na, Mg and Cl but shows a number size distribution with many features similar to that of the Traffic factor with which it has rather little in common chemically. Since the aged marine mass mode is expected to be in the super-micrometre region and hence well beyond that measured in the NSD dataset, it seems likely that the size distribution associated is simply a reflection of other sources influencing air masses rich in marine particles. Air mass back trajectories show this factor to be most associated with long maritime trajectories, likely to be relatively clean air, and the similarity of size distribution with the Nucleation factor (Figure 3) suggest that nucleated particles may be a feature of this factor.

The Secondary factor is assigned largely on the basis of strong associations with nitrate, sulphate, ammonium and organic carbon (OC). The number size distribution shows a mode at around 85 nm and a mode is also seen in the volume size distribution at 0.3-0.4 µm. The Urban Background factor has chemical associations with non-exhaust traffic sources (Ba, Cu, Fe, Mo, Pb, Sb, Zn) as well as exhaust emissions (elemental carbon (EC), organic carbon (OC)) and the woodsmoke indicator (CWOD). The particle size mode at around 55 nm is coarser than anticipated for traffic emissions and appears to be strongly influenced by emissions of woodsmoke. This factor, along with the Secondary factor, shows a predominance of weekend over weekday abundance (Figure 3), whereas the Nucleation and Traffic factors show a greater association with weekdays than

505 weekends. Also seen in Figure 3, the Nucleation factor has an enhanced abundance in
506 the summer months while the Urban Background and Traffic factors are more abundant in
507 the cooler months of the year. As in the PM_{10} mass composition and Number Size
508 Distribution analyses, the Secondary factor shows a dominance of concentrations
509 measured in the Spring, presumably reflecting the well reported elevation in nitrate
510 concentrations in the UK at that time of year (Harrison and Yin, 2008).

511

512 **3.4 Polar Plots**

513 Figure 11 shows bivariate polar plots for the PMF factors derived from the combined
514 chemical composition/NSD analysis which describe the wind direction (angle) and wind
515 speed (distance from centre of plot) dependence of the factors using the Openair project
516 software (Carslaw and Ropkins, 2012). The wind data was measured at Heathrow Airport
517 where there is less influence of near-by buildings and more representative of the direction
518 and speed of air masses as they pass over London (Met Office, 2012). The Urban
519 Background factor has an association with all wind directions and a predominant
520 occurrence at low wind speeds. There is also a stronger association with easterly winds
521 than with other wind directions and here it was present at higher wind speeds. This is
522 consistent with the North Kensington site being in the west of central London and therefore
523 both the London Plume (including vehicular emissions) and the influence of pollutants
524 advected from the European mainland are associated with easterly winds. Broadly similar
525 behaviour is seen for the Traffic factor with an association with low wind speeds and
526 easterly wind direction, again most probably reflecting the higher density of sources in this
527 wind sector, and possibly also the greater tendency for low wind speeds associated with
528 easterly circulations which are frequently anticyclonic. The Secondary source also shows
529 a strong association with easterly winds and a predominant association with moderate

wind speeds which is known to be associated with secondary pollutants in easterly air masses frequently advected from the European mainland (Abdalmogith and Harrison, 2005). The plots for both Nucleation and Aged Marine factors are very different from the Urban Background, Secondary and Traffic sources, and show distinct differences from one another. The Nucleation factor is associated primarily with moderate wind velocities in the west south-westerly sector. This is a sector most often associated with relatively clean Atlantic air which most probably favours the nucleation process due to the low condensation sink in air masses with a lower aerosol surface area. On the other hand, the aged marine factor is associated primarily with south-westerly winds of high strength reflecting the requirement for maritime air and high wind speeds. There is also some association with other wind sectors due to the presence of seas all around the United Kingdom, but in all cases there is a requirement for high wind speeds to generate the marine aerosol.

Figure 4 presents the bivariate polar plots for the output of the PMF run on the PM_{10} mass composition data. The plots for the Urban Background, Marine, Secondary and Traffic factors are very similar to those seen in Figure 11. The PMF on mass composition data is unable to identify a Nucleation factor but identifies separate Non-Exhaust/Crustal and Fuel Oil factors. The polar plot for the Non-Exhaust and Crustal factor shows slightly more northerly wind direction dependence than for the Traffic factor and an appreciably higher dependence on wind speed. This is strongly suggestive of a wind-driven resuspension contribution to this factor, but the association with more easterly winds as for the Traffic factor in Figure 11 indicates association with road traffic. The Fuel Oil factor seen in Figure 4 is quite different, with the polar plots suggesting a range of sources in the sector between east and south of the sampling site and associations with a wide range of wind

speeds including relatively strong winds. This may be an indication of a contribution of emissions from oil refineries or shipping using the English Channel, both of which lie in this wind sector to the south-east of London. The major difference from all other polar plots confirms this as a highly distinctive source category.

Figure 5 shows both bivariate polar plots (wind direction and wind speed in the left-hand panels) and annular plots (showing both wind direction and time-of-day in the right-hand panels) for the output for the PMF analysis of the Number Size Distribution data. The Nucleation factor has a very clear behaviour with predominant associations with westerly winds and occurrence in the afternoon when particles have grown sufficiently in size to cross the lower size threshold of the SMPS instrument used. The Traffic factor again shows a predominant association with easterly winds, although there is some clear association with light westerly winds also. The predominant temporal association is with the morning rush hour and late evening, consistent with the lower temperatures and restricted vertical mixing typical of such times of day combined with high levels of traffic emissions. The Urban Background source, as in Figure 11, has a predominant association with the easterly wind sector, and there is also a clear temporal association with the morning rush hour and the late evening reflecting both traffic emissions (as for the Traffic factor) and most probably also wood burning emissions in the evening data. Then finally, the Secondary factor shows an association with winds from northerly through to south-easterly and a predominance of the cooler hours of the day favouring the presence of semi-volatile ammonium nitrate in the condensed phase. Overall, these plots and those for the PM_{10} mass composition data are highly consistent with those from the combined PM_{10} mass composition/Number Size Distribution data analysis.

4. DISCUSSION

This work gives quantitative insights into the sources of airborne particulate matter at a representative background site in central London averaged over a two year period. The results for PM mass complement recent work on $PM_{2.5}$ mass which compared the implementation of a Chemical Mass Balance model using organic and inorganic markers with source attribution by application of PMF to continuous measurements of non-refractory chemical components of particulate matter using an Aerosol Mass Spectometer (AMS) (Yin et al., 2015) and also the AMS PMF carried out by Young et al. (2014). It must be remembered that the AMS is also limited to sampling non-refractory aerosol and $PM_{0.8}$ which will be different to the composition of PM_{10} considered in this study. The lack of full resolution of the ground-level combustion source contribution in the current study is disappointing, and while the complementary CMB (Yin et al., 2015) and AMS (Young et al., 2014) work gives additional valuable insights, neither quantifies the contribution to the PM_{10} size fraction addressed in this study, and the labour-intensive CMB work covers a period of only one month.

The present method based upon multi-component analysis and the application of PMF is less intensive in terms of data collection than the CMB model approach, but when applied to urban air it is a relatively blunt tool. In common with other urban studies, it is able to identify about six separate source categories (Belis et al., 2013) but there is inevitably some question of how cleanly these have been separated and what sub-categories may have contributed to the data but failed to be recognised. This study could not make a clean separation of the the Urban Background from wood burning and traffic factors which will tend to show a broadly similar day-to-day variation as they are both very widespread ground level sources affected in a similar way by meteorology, and thus strongly

605 correlated. To achieve a separation of the sources would probably require the analysis of
606 levoglucosan as a highly selective tracer for biomass combustion. A further factor which
607 was identified by both CMB modelling and by AMS (Yin et al., 2015) is emissions from
608 food cooking which increasingly are seen as a significant contributor to particulate matter
609 in urban atmospheres. This is a component which can vary significantly in composition
610 according to the specific source and hence presents considerable challenges for
611 quantification. There is no specific or highly selective tracer for cooking (other than
612 cholesterol for meat cooking). With the absence of a cooking tracer within this study, this
613 source most probably resides within the Urban Background factor.

614

615 While, because of different sampling periods, a quantitative comparison of the results of
616 this study with those obtained by Yin et al. (2015) in a CMB study of the North Kensington
617 site in London is of very limited value, it is worthwhile to compare the source categories
618 identified. The CMB model (Yin et al., 2015) used as input source categories, vegetative
619 detritus, wood smoke, natural gas, dust/soil, coal, food cooking, traffic, biogenic
620 secondary, other secondary, sea salt, ammonium sulphate and ammonium nitrate. Of
621 those, there is direct overlap between the PMF Marine and CMB Sea Salt categories and
622 the PMF Secondary factor and the CMB ammonium sulphate/nitrate classes. The Urban
623 Background factor in the PMF modelling probably has a strong overlap with the
624 woodsmoke and a proportion of the traffic contribution estimated by the CMB model,
625 together with the vegetative detritus, natural gas, coal and food cooking sources. On the
626 other hand, the Fuel Oil factor, which emerges very clearly from the PMF analysis, was not
627 apparent in the CMB results for which suitable chemical tracers were unavailable and
628 hence no source profile was input to the CMB model. Consequently, the two methods
629 appear to be largely complementary.

There is a question of whether there was any advantage in combining mass composition data and number size distribution data in the source apportionment calculations. The PM_{10} components can be used to infer which chemical components are most abundant for each of the number size distribution factors. For example, the nucleation mode (25 nm) is associated with nitrate and sulphate; the secondary mode (80 nm) is associated with OC, nitrate and sulphate, etc. This however needs to be viewed with caution due to the combination of data from different size ranges. As anticipated, the data analyses based upon chemical composition alone and upon particle number size distributions alone were able to elucidate many components in common, but also some which were unique to each method. It is unsurprising that the analysis of chemical composition data was, for example, unable to elucidate a Nucleation factor which has little impact on particle mass but a substantial impact upon particle number. At first sight, the combined PM_{10}-NSD analysis is attributing different percentages to the components (e.g. Urban Background) which overlap with the individual analyses. However, the point needs to be considered that while the analysis of the PM_{10} dataset attributes PM_{10} to source factors and similarly the NSD dataset attributes particle number, it is unclear what the combined analysis is apportioning. Consequently, the apportionment results should be viewed with caution as they relate neither to particle mass nor number alone. From a source perspective, the combination of the two datasets did not provide additional insights, and the best outcomes appeared to have arisen from analysis of the mass composition and number size distribution datasets separately with a combined view of the results. For future health studies the relative merits of focusing on particle mass or particle number will depend on the balance of emerging information on which metric is most closely associated with human health effects, or whether each metric is associated with different health outcomes.

655 The pie chart in Figure 1 indicates that substantial reductions in PM_{10} mass could be
656 achieved by abatement of the Urban Background (woodsmoke, traffic and probably
657 cooking) and traffic sources, the latter contributing to three of the factors (Traffic, Urban
658 Background and Non-exhaust Traffic/Crustal). This may prove more effective than
659 reductions in the secondary component, for which non-linear precursor-secondary
660 pollutant relationships challenge the effectiveness of abatement measures (Harrison et al.,
661 2013b).

662

663 Nanoparticles (measured by the NSD distributions) contribute little to particulate mass, but
664 might play an important role in the toxicity of airborne particulate matter, with
665 epidemiology from London showing a significant association of cardiovascular health
666 outcomes with nanoparticle exposure (as reflected by particle number count (Atkinson et
667 al., 2010)). In our work, we saw a substantial contribution of tailpipe emissions represented
668 by our traffic factors(44.8%) to PN which contrasts with the much lower contribution (4.5%)
669 to PM_{10} mass. When accounting for the contribution from Non-Exhaust Traffic/Crustal, we
670 can expect a combined contribution of up to 29.6% to PM_{10} mass. The fine fraction comes
671 mainly from primary emission from combustion sources and from Figure 2 we see that the
672 Urban Background factor was the second largest contributor (43.0%) to PN followed by
673 relatively minor impacts from Secondary and Nucleation processes (combined sum of
674 12.2%). This clearly indicates that combustion contributes the majority of urban
675 nanoparticles; consistent with road traffic emissions being recognised as the largest
676 source of nanoparticles in the UK national emissions inventory (AQEG, 2005).

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TABLE LEGENDS:

Table 1 Measurements collected at the North Kensington Site, 2011 and 2012.

Table 2 Average concentrations of gas phase pollutants and meteorological conditions corresponding to the periods when each factor in the PMF results for the PM_{10} chemical and NSD exceeded its 90%ile value.

Table 3 Pearson correlation coefficients between the daily average NSD and PM_{10} factors.

Table 4 Average gas phase pollutant concentrations and meteorological variables measured for each cluster of trajectories.

Table 5 Average daily contribution from each factor for each trajectory cluster.

Table 6 Contribution from each factor from each trajectory cluster to the annual mean.

FIGURE LEGENDS:

Figure 1 Factors outputted from PMF2 run on PM_{10} mass composition data showing the contribution (grey bar) and Explained Variation of each metric (red bar).

Figure 2 Factors outputted from PMF2 run on the Particle Number Size Distribution showing the contribution (black line) and Explained Variation of each metric (red line).

Figure 3 Five factor solution from the combined composition/NSD dataset showing the contribution (black line) and Explained Variation of each metric (red line).

Figure 4 Polar plots showing how the daily PM_{10} contributions are affected by the daily vector average wind direction and velocity. [Units: PM_{10} (µg m^{-3}) and wind speed (m s^{-1})].

Figure 5 Polar plots showing how the hourly NSD contributions are affected by the hourly wind direction and wind velocity. [Units: NSD (cm^{-3}) and wind speed (m s^{-1})].

Figure 6 Daily Factor Scores outputted from PMF2 GF. [Vertical red lines indicate when each factor has the highest contribution to PM_{10}. 20/11/2011 - *Urban Background*; 23/12/2012 - *Marine*; 18/02/2011 - *Secondary*; 21/04/2011 - *Non-Exhaust and Crustal*; 15/08/2012 - *Fuel Oil*; 20/11/2011 - *Traffic*].

Figure 7 Back trajectories corresponding the vertical red lines in Figure 6, which indicate when each factor has the highest contribution to PM_{10} [20/11/2011 - *Urban Background*; 23/12/2012 - *Marine*; 18/02/2011 - *Secondary*; 21/04/2011 - *Non-Exhaust and Crustal*; 15/08/2012 - *Fuel Oil*; 20/11/2011 - *Traffic*].

Figure 8 Daily Factor Scores outputted from PMF2 GF (unit cm^{-3}). [Vertical red lines indicate when each factor has the highest daily average contribution to the NSD. 24/03/2012 - *Secondary*; 01/10/2011 - *Urban Background*; 27/01/2012– *Traffic;* 17/07/2012 - *Nucleation*].

Figure 9 Back mass trajectories corresponding the vertical red lines in Figure 8, which indicate the day each factor has the highest daily contribution to NSD. [24/03/2012 - *Secondary*; 01/10/2011 - *Urban Background*; 27/01/2012– *Traffic;* 17/07/2012 - *Nucleation*].

Figure 10 Clustered 5-day back trajectories from Met Office (2012) arriving daily at midday at North Kensington over the sampling period.

Figure 11. Polar plots showing how the PMF factors derived from the combined chemical composition/NSD dataset are affected by the daily vector average wind velocity and direction. [Units: G values (arbitrary units) and wind speed ($m\ s^{-1}$)].

998 **Table 1.** Measurements collected at the North Kensington Site, 2011 and 2012.

Species	Brief Description	PM Fraction	Detailed Description
TMN	Manganese		
TMO	Molybdenum		
TNA	Sodium		
TNI	Nickel		
TPB	Lead		
TSB	Antimony		
TSN	Tin		
TSR	Strontium		
TTI	Titanium		
TV	Vanadium	PM10	Total metal concentration - HF acid digest and ICPMS
TZN	Zinc		
TAL	Aluminium		
TBA	Barium		
TCA	Calcium		
TCD	Cadmium		
TCR	Chromium		
TCU	Copper		
TFE	Iron		
TK	Potassium		
TMG	Magnesium		
PCNT	Particle Number	PM1	Condensation particle counter (CPC, TSI)
PM10	PM10	PM10	EU reference equivalent. Gravimetric with gaps filled from FDMS-TEOM
PM25	PM2.5	PM2.5	EU reference equivalent. FDMS-TEOM with gaps from gravimetric
EC	Elemental Carbon	PM10	By thermo chemical analysis using Sunset instrument and NIOSH TOT protocol.
OC	Organic Carbon	PM10	
CWOD	OA Wood Burning	PM2.5	OA from wood using aethalometer wood burning model of Sandradewi et al., 2008 as in Fuller et al., 2014
WNO3	Nitrate		
WSO4	Sulphate		
WCL	Chloride		
WNH4	Ammonium	PM10	Water souble measured using near real time URG, gaps filled with filter measurements
WCA	Calcium		
WMG	Magnesium		
WK	Potassium		

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Table 2. Average concentrations of gas phase pollutants and meteorological conditions corresponding to the periods when each factor in the PMF results for the PM_{10} chemical and NSD exceeded its 90%ile value.

PM_{10}	CO mg m^{-3}	NO µg m^{-3}	NO_2 µg m^{-3}	NO_x µg m^{-3}	O_3 µg m^{-3}	SO_2 µg m^{-3}
Traffic	0.43	50.02	62.59	139.05	12.42	3.71
Fuel Oil	0.20	4.42	27.63	34.33	46.82	**1.25**
Non-Exhaust/Crustal	0.35	26.64	53.71	94.67	24.50	3.48
Secondary	0.28	18.09	48.79	76.61	48.65	3.23
Marine	0.22	5.69	29.48	38.40	46.54	2.04
Urban Background	0.38	42.69	61.42	126.46	20.15	3.91
NSD	CO mg m^{-3}	NO µg m^{-3}	NO_2 µg m^{-3}	NO_x µg m^{-3}	O_3 µg m^{-3}	SO_2 µg m^{-3}
Secondary	0.38	30.72	57.48	104.63	25.93	3.75
Urban Background	0.39	44.19	60.43	128.19	23.84	3.58
Traffic	0.32	29.70	54.04	99.91	20.63	2.77
Nucleation	0.24	9.31	33.52	47.88	37.00	2.23

PM_{10}	WD degrees	WS ms^{-1}	VIS m	P mBar	T ^oC	DP ^oC	RH %
Traffic	196	4.79	1197	1022	6.01	3.01	81.93
Fuel Oil	205	11.25	2239	1015	11.41	6.93	75.47
Non-Exhaust/Crustal	134	5.56	951	1023	9.09	5.37	79.33
Secondary	152	6.17	1687	1019	14.98	7.90	65.34
Marine	203	7.84	2085	1015	16.24	11.15	73.93
Urban Background	166	4.87	1405	1020	11.33	6.64	76.54
NSD	WD degrees	WS ms^{-1}	VIS m	P mBar	T ^oC	DP ^oC	RH %
Secondary	141	5.14	878	1022	10.73	6.33	76.68
Urban Background	168	4.67	1266	1021	10.64	6.13	76.63
Traffic	193	5.79	1903	1020	9.27	5.14	77.51
Nucleation	206	7.95	2103	1015	12.8	7.9	74.27

Table 3. Pearson correlations coefficients between the daily average NSD and PM_{10} factors.

		FACTORS	NSD 1 Secondary	2 Urban Background	3 Traffic	4 Nucleation
PM_{10}	1	Urban Background	0.60	0.77	0.414	-0.07
	2	Marine	-0.36	-0.35	-0.127	-0.09
	3	Secondary	0.64	0.30	-0.006	-0.15
	4	Non-Exhaust Traffic/Crustal	0.47	0.41	0.097	-0.14
	5	Fuel Oil	-0.14	0.02	-0.070	0.28
	6	Traffic	0.53	0.72	0.471	-0.08

Table 4. Average gas phase pollutant concentrations and meteorological variables measured for each cluster of trajectories.

Cluster	CO mg/m^3	NO $\mu g/m^3$	NO_2 $\mu g/m^3$	NO_X $\mu g/m^3$	O_3 $\mu g/m^3$	SO_2 $\mu g/m^3$	WS ms^{-1}	VIS m	P mBar	T ^oC	DP ^oC	RH %
6	0.23	12	33	52	41	1.9	7.73	2320	1010	11.20	6.07	72.6
2,4,7	0.23	10	35	50	39	1.8	9.07	2270	1010	11.00	6.64	76.0
3	0.24	7.3	31	42	36	1.5	9.27	2130	1010	13.40	10.10	81.5
1	0.26	19	42	71	43	2.7	6.75	1560	1020	7.88	2.92	72.3
5	0.29	19	44	73	38	2.8	7.51	1620	1010	12.30	7.92	76.8

Table 5. Average daily contribution from each factor for each trajectory cluster.

	PM_{10} ($\mu g/m^3$)*								SMPS NSD (cm^{-3})*			
Cluster	PM_{10}	Urban Background	Marine	Secondary	Non-Exhaust Traffic/Crustal	Fuel Oil	Traffic	SMPS Measured NSD	Secondary	Urban Background	Traffic	Nucleation
6	15.0	4.54	2.44	3.47	3.54	1.02	0.329	5510	167	2220	2610	482
2,4,7	16.2	3.89	3.31	3.50	3.68	1.03	0.347	5380	171	2050	2670	482
3	13.6	3.26	2.18	3.31	3.56	1.12	0.289	5010	206	2010	2250	475
1	28.1	5.83	2.14	7.98	7.44	0.84	0.396	5780	444	2690	2320	299
5	26.4	5.76	1.51	6.74	6.61	1.04	0.575	6280	413	3190	2310	392

* As derived from an internally calibrated PMF model

Table 6. Contribution from each factor from each trajectory cluster to the annual mean.

	PM_{10} Factors ($\mu g/m^3$)*							NSD Factors (cm^{-3})*				
Cluster	Measured PM_{10}	Urban Background	Marine	Secondary	Non-Exhaust Traffic/Crustal	Fuel Oil	Traffic	SMPS Measured NSD	Secondary	Urban Background	Traffic	Nucleation
6	2.33	0.701	0.376	0.536	0.547	0.157	0.051	944	28.5	379	446	82.3
2,4,7	7.35	1.770	1.500	1.590	1.670	0.469	0.158	2210	70.3	842	1100	198.
3	1.93	0.459	0.306	0.466	0.501	0.158	0.041	688	28.2	276	309	65.0
1	1.97	0.407	0.149	0.557	0.519	0.058	0.028	480	36.8	223	193	24.8
5	4.78	1.040	0.273	1.220	1.190	0.188	0.104	1240	81.8	632	458	77.5

* As derived from an internally calibrated PMF model

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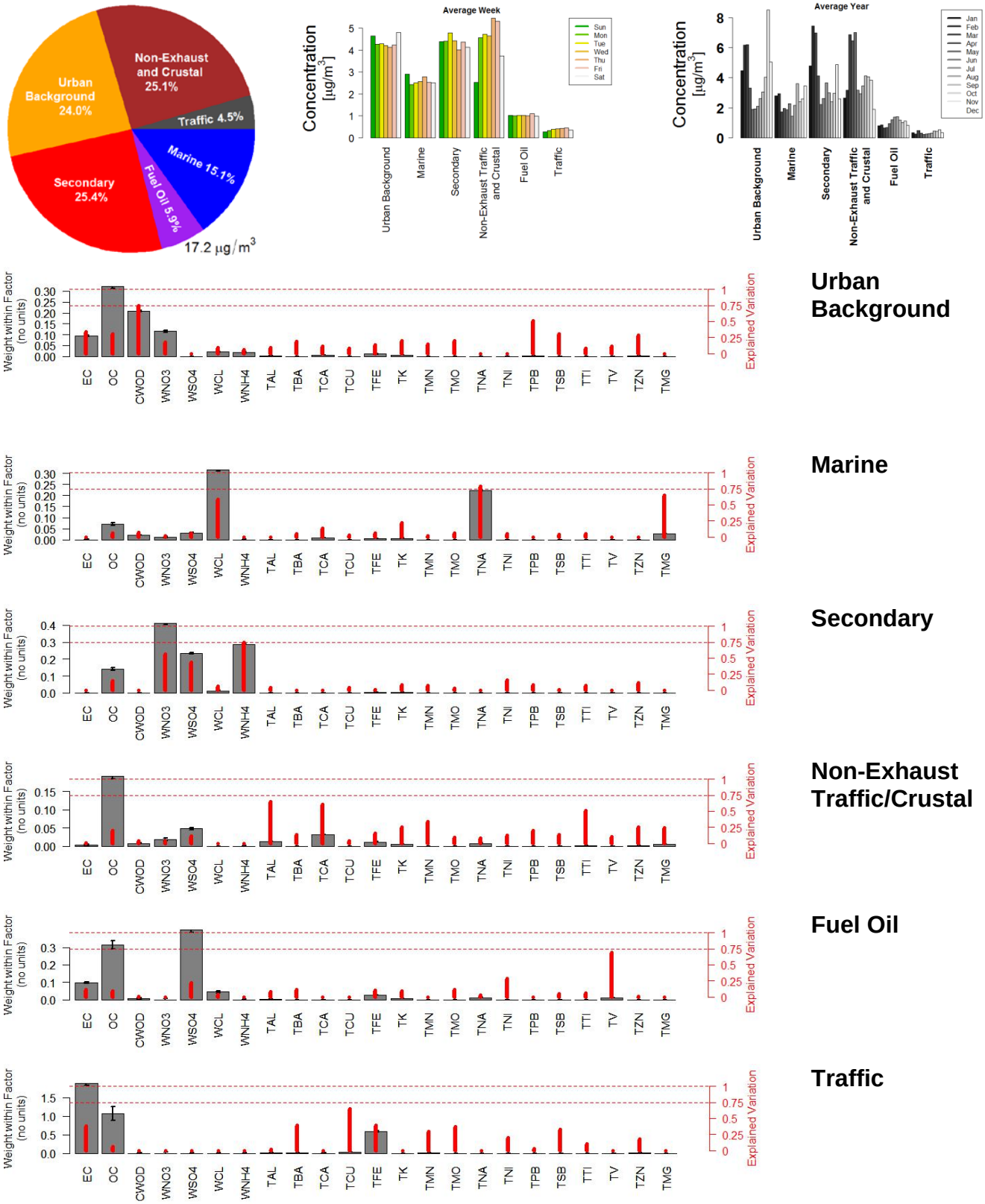

Figure 1. Factors outputted from PMF2 run on PM_{10} mass composition data showing the contribution (grey bar) and Explained Variation of each metric (red bar).

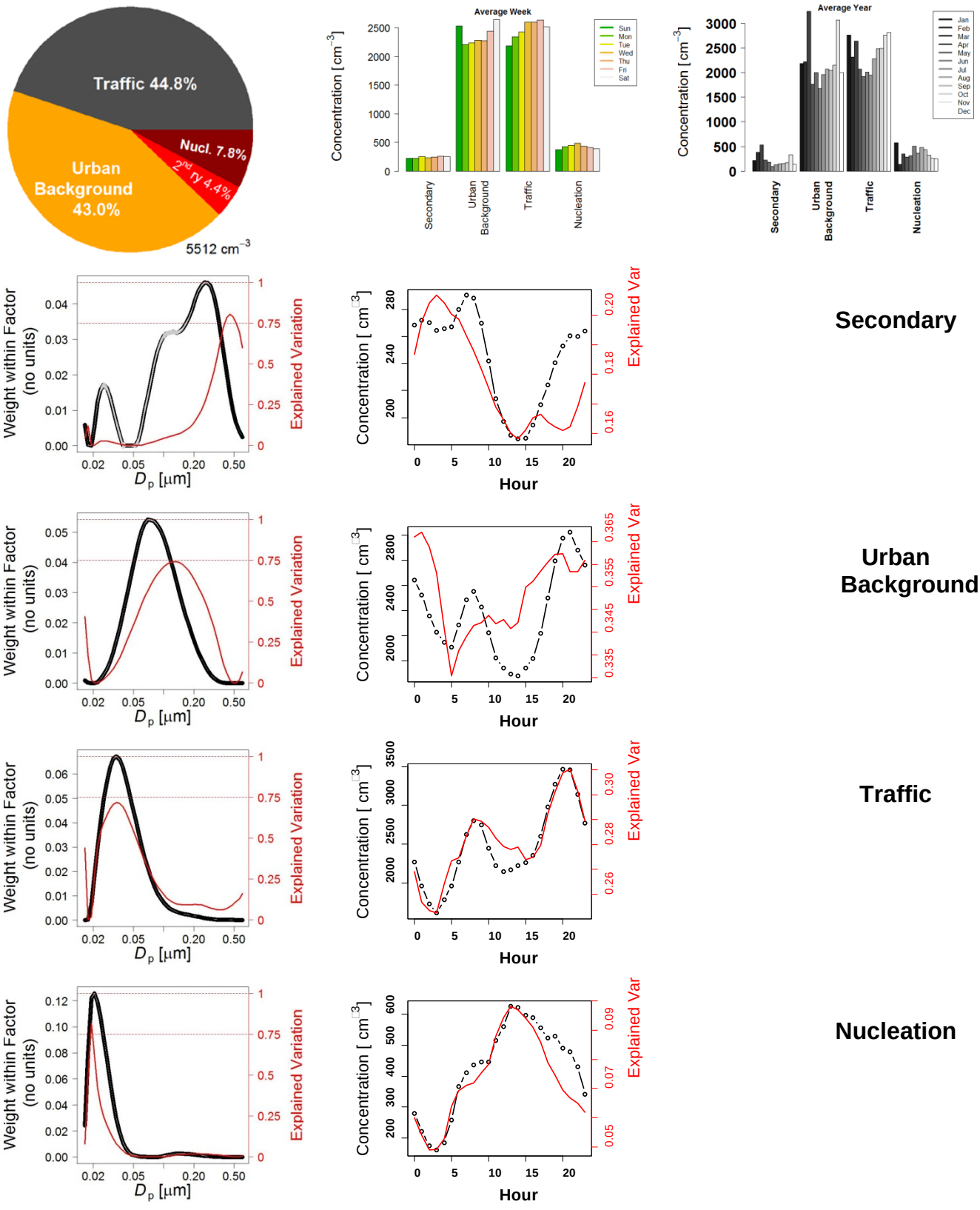

Figure 2. Factors outputted from PMF2 run on the Particle Number Size Distribution showing the contribution (black line) and Explained Variation of each metric (red line).

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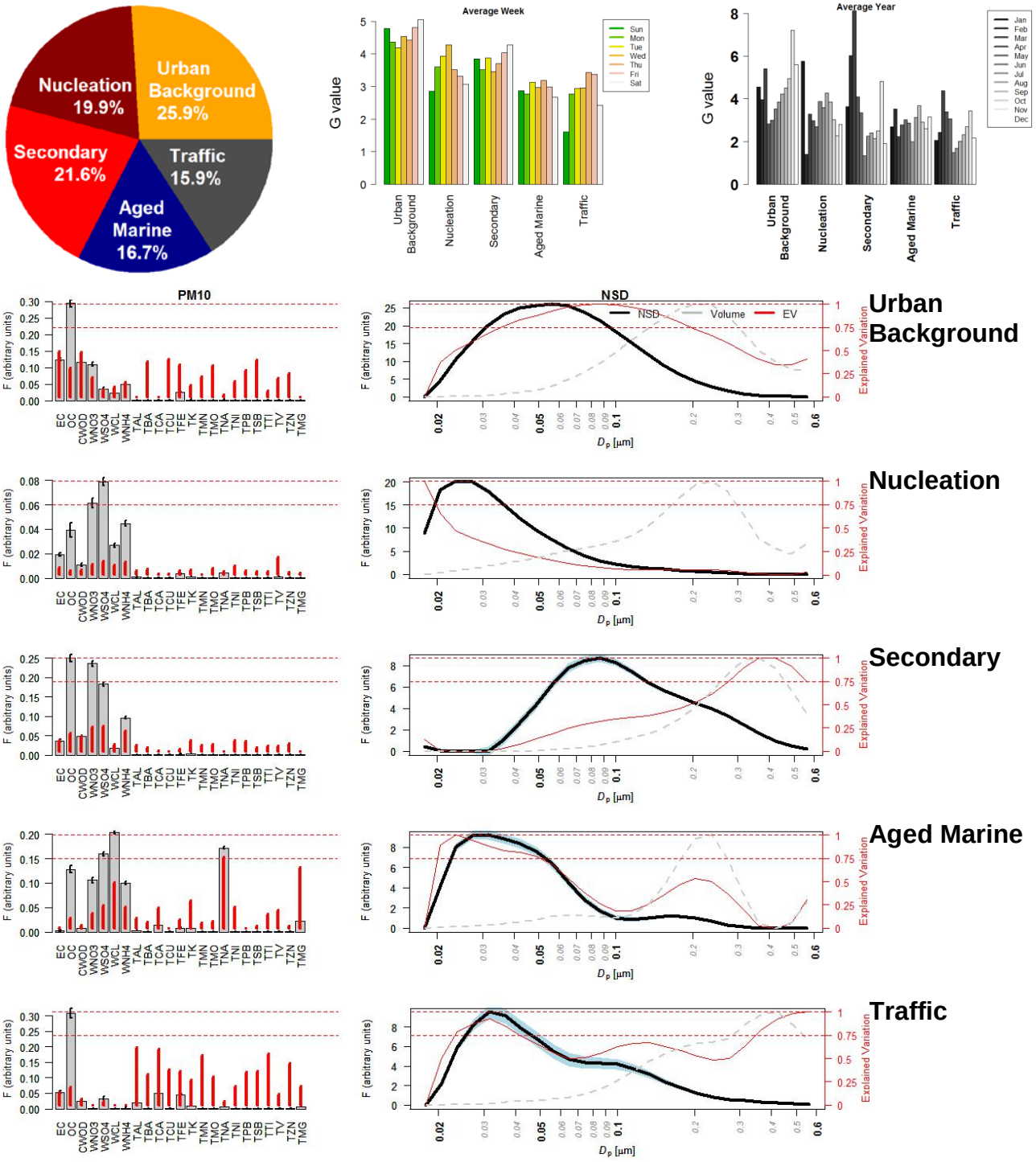

Figure 3. Five factor solution from the combined composition/NSD dataset showing the contribution (black line) and Explained Variation of each metric (red line).

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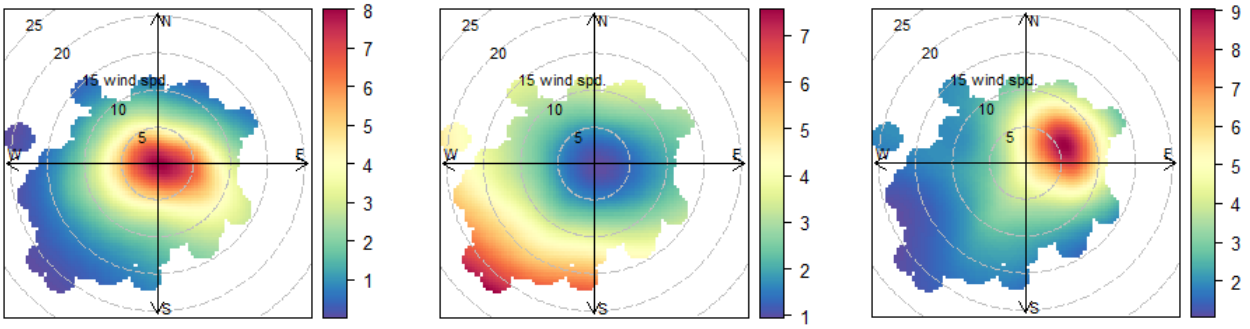
URBAN BACKGROUND **MARINE** **SECONDARY**



NON-EXHAUST/ CRUSTAL **FUEL OIL** **TRAFFIC**

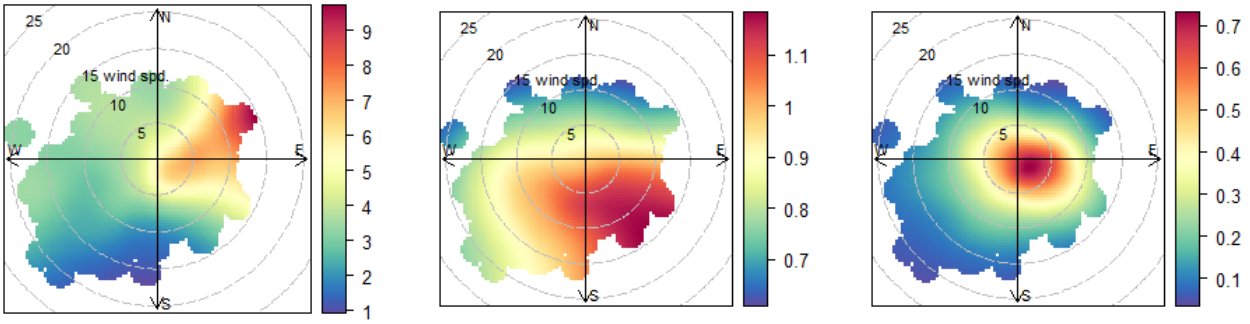


Figure 4. Polar plots showing how the daily PM_{10} contributions are affected by the daily vector average wind direction and velocity. [Units: PM_{10} (µg m^{-3}) and wind speed (m s^{-1})].

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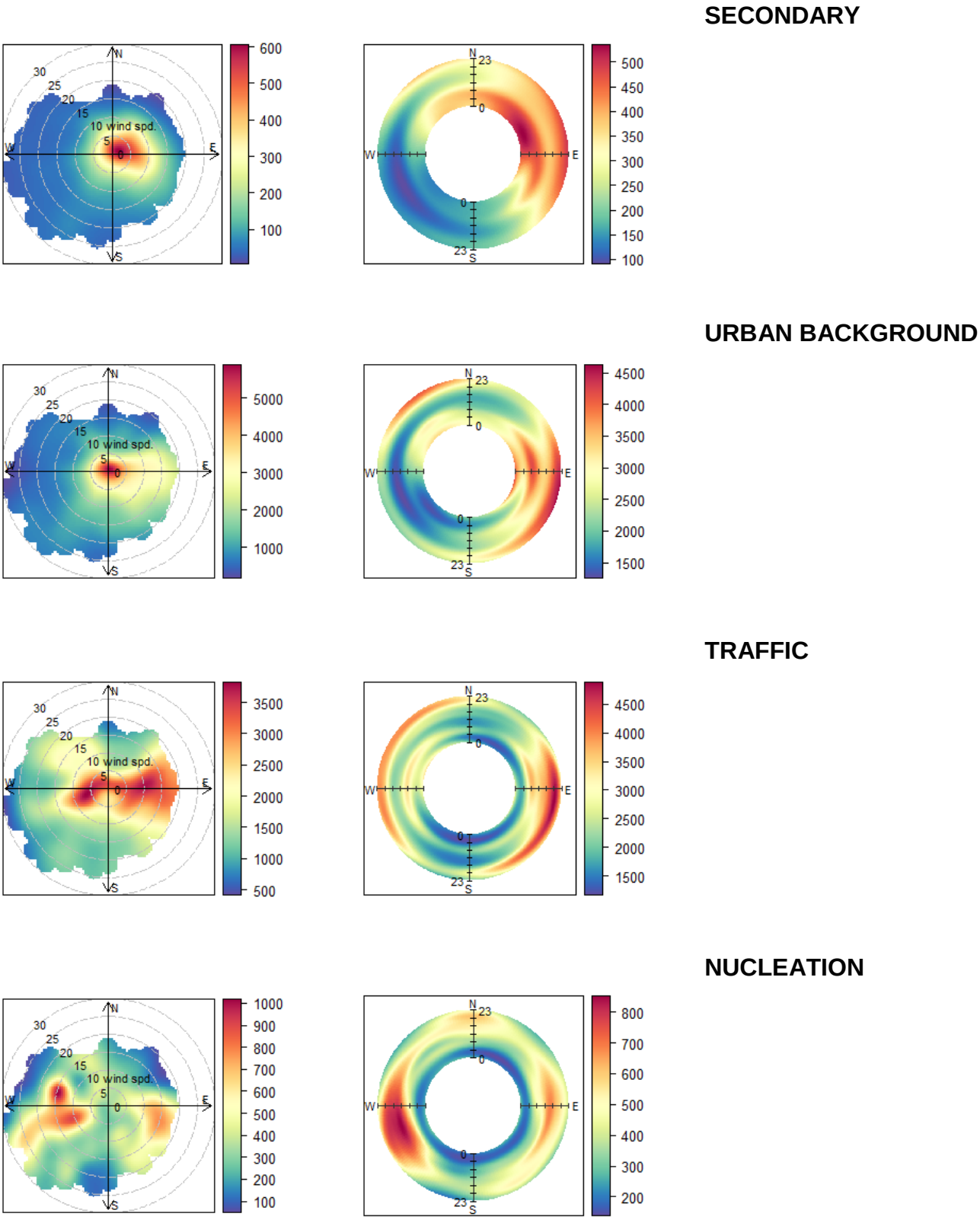

Figure 5. Polar plots showing how the hourly NSD contributions are affected by the hourly wind direction and wind velocity. [Units: NSD (cm^{-3}) and wind speed ($m\ s^{-1}$)].

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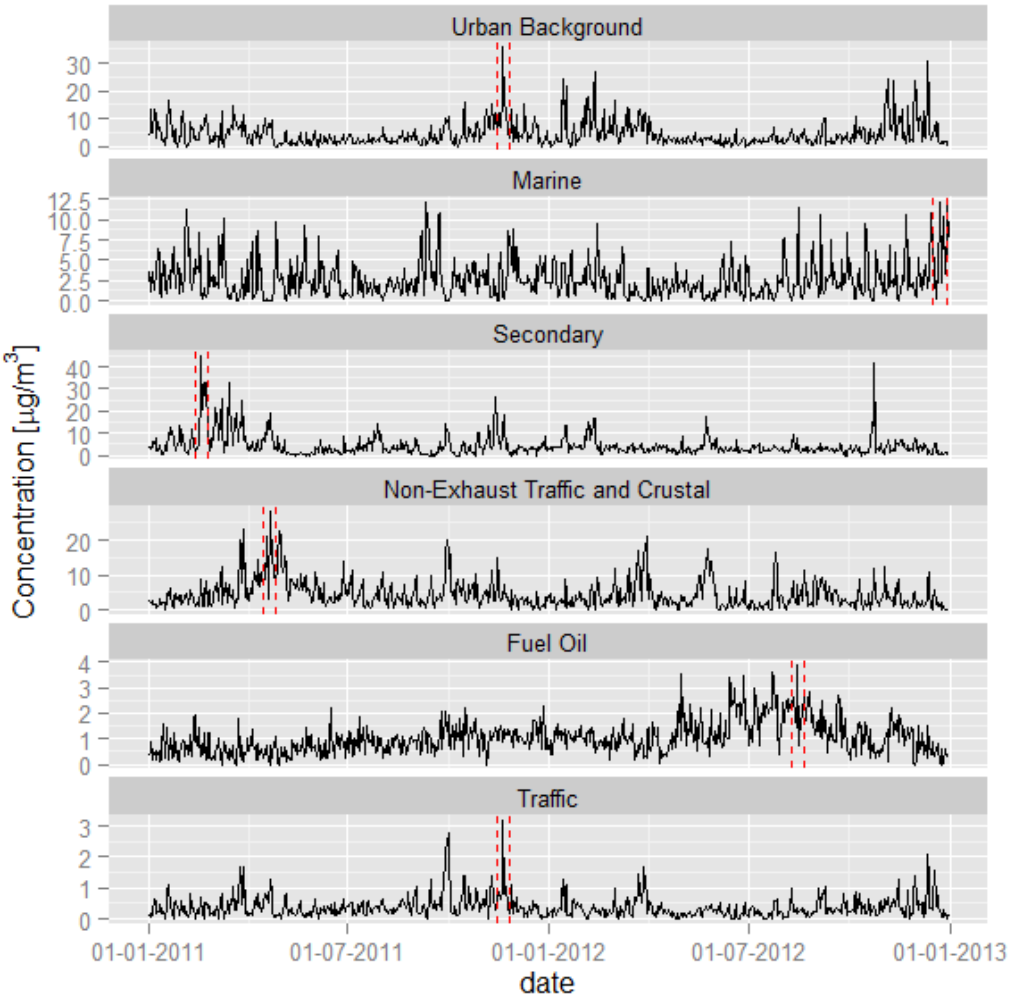

Figure 6. Daily Factor Scores outputted from PMF2 GF. [Vertical red lines indicate when each factor has the highest contribution to PM_{10}. 20/11/2011 - *Urban Background*; 23/12/2012 - *Marine*; 18/02/2011 - *Secondary*; 21/04/2011 - *Non-Exhaust and Crustal*; 15/08/2012 - *Fuel Oil*; 20/11/2011 - *Traffic*]

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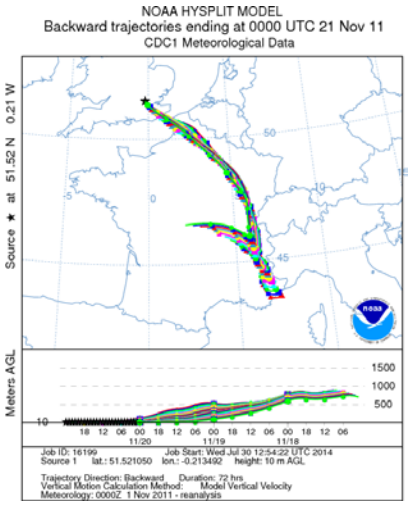
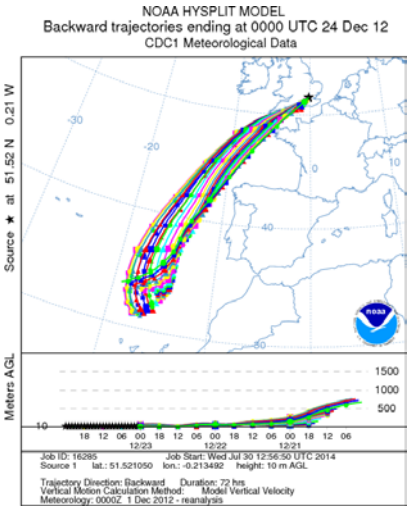
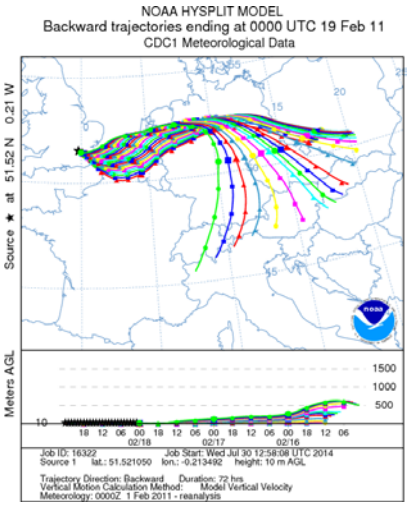
URBAN BACKGROUND



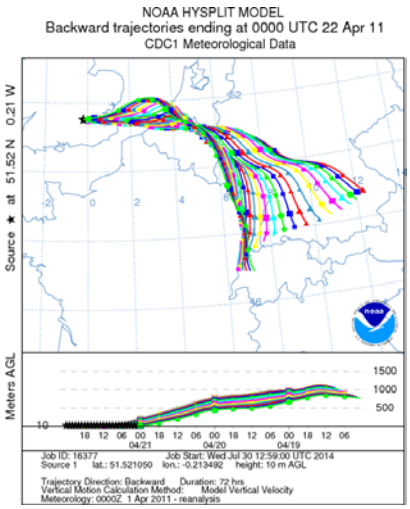
MARINE



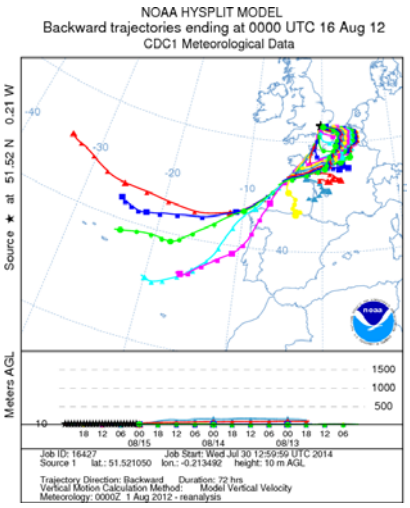
SECONDARY



NON-EXHAUST/ CRUSTAL



FUEL OIL



TRAFFIC

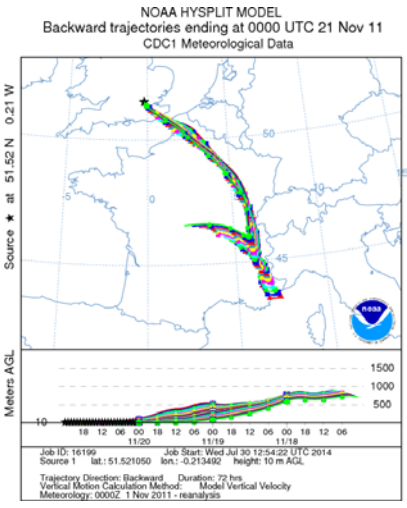


Figure 7. Back trajectories corresponding the vertical red lines in Figure 6, which indicate when each factor has the highest contribution to PM_{10} [20/11/2011 - *Urban Background*; 23/12/2012 - *Marine*; 18/02/2011 - *Secondary*; 21/04/2011 - *Non-Exhaust and Crustal*; 15/08/2012 - *Fuel Oil*; 20/11/2011 - *Traffic*].

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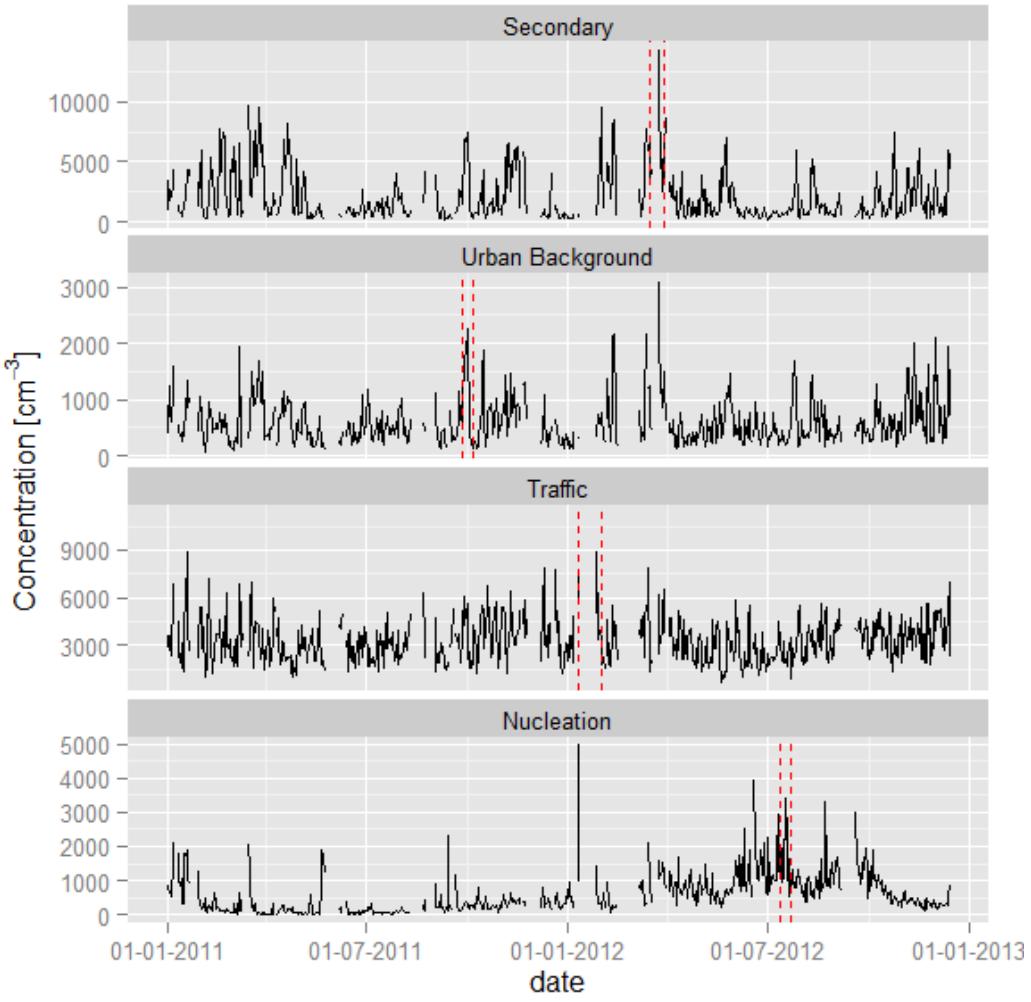

Figure 8. Daily Factor Scores outputted from PMF2 GF (unit cm^{-3}). [Vertical red lines indicate when each factor has the highest daily average contribution to the NSD. 24/03/2012 - *Secondary*; 01/10/2011 - *Urban Background*; 27/01/2012– *Traffic;* 17/07/2012 - *Nucleation*]

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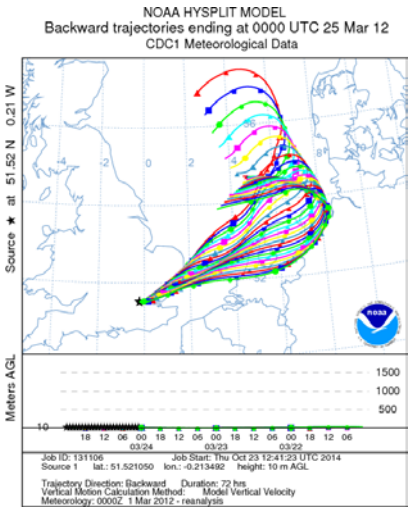
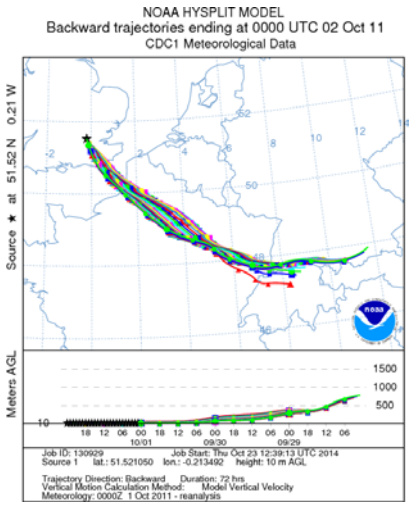
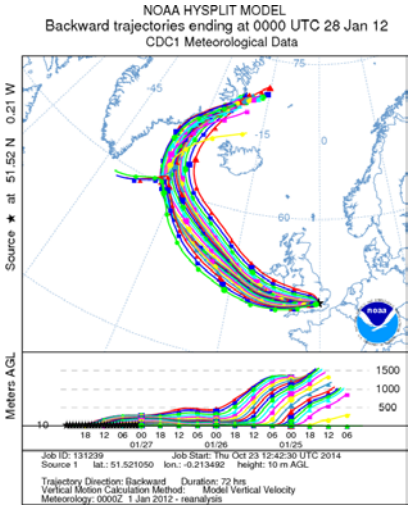
SECONDARY



URBAN BACKGROUND



TRAFFIC



NUCLEATION

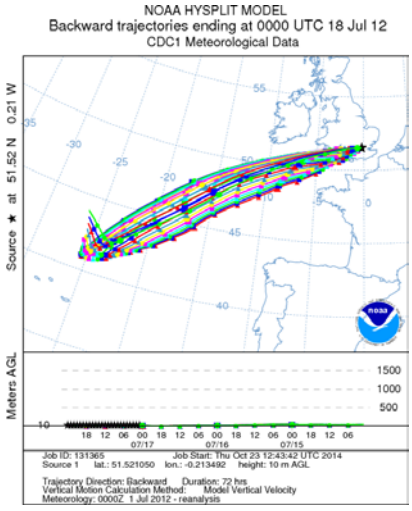


Figure 9. Back mass trajectories corresponding the vertical red lines in Figure 8, which indicate the day each factor has the highest daily contribution to NSD. [24/03/2012 - *Secondary*; 01/10/2011 - *Urban Background*; 27/01/2012– *Traffic;* 17/07/2012 - *Nucleation*].

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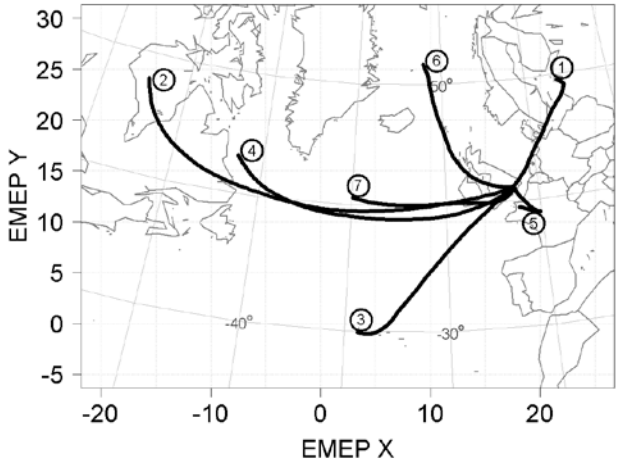

Figure 10. Clustered 5-day back trajectories from Met Office (2012) arriving daily at midday at North Kensington over the sampling period.

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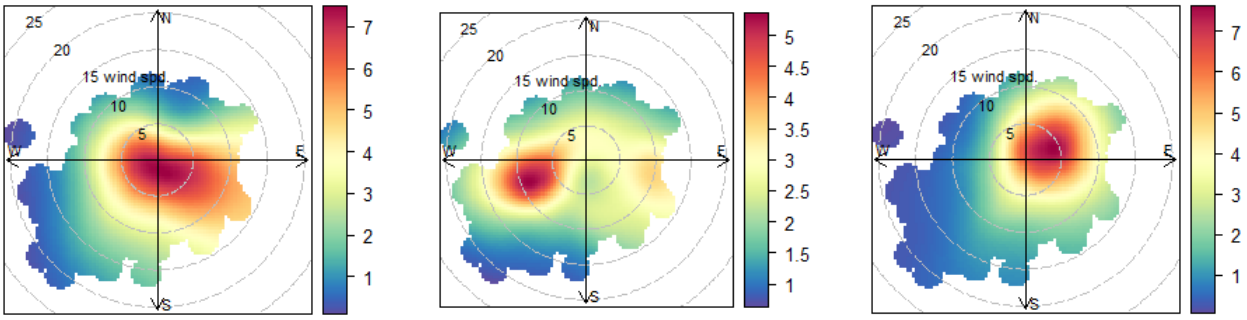
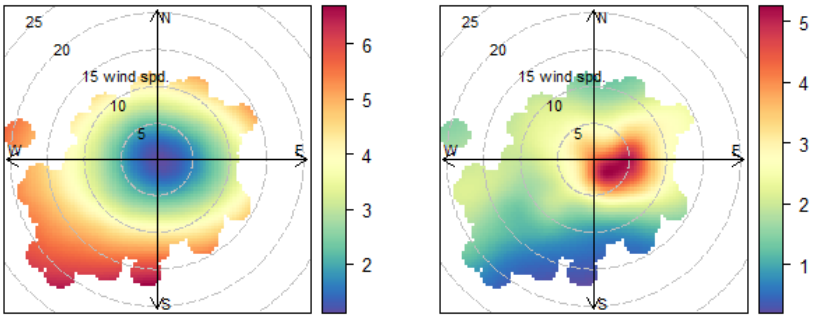
URBAN BACKGROUND **NUCLEATION** **SECONDARY**



AGED MARINE **TRAFFIC**



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