

# AIRUSE-LIFE+: A harmonized PM speciation and source apportionment in 5 Southern European cities

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## Abstract

The AIRUSE-LIFE+ project aims at characterising similarities and heterogeneities in PM sources and contributions in urban areas from the Southern Europe. Once the main PM<sub>x</sub> sources are identified, AIRUSE aims at developing and testing the efficiency of specific and non-specific measures to improve urban air quality. This article reports the results of the source apportionment of PM<sub>10</sub> and PM<sub>2.5</sub> conducted at three urban background sites (Barcelona, Florence and Milan, BCN-UB, FI-UB, MLN-UB) one sub-urban background site (Athens, ATH-SUB) and one traffic site (Porto, POR-TR). After collecting 1047 PM<sub>10</sub> and 1116 PM<sub>2.5</sub> 24h samples during 12 months (from January 2013 on) simultaneously at the 5 cities, these were analysed for the contents of OC, EC, anions, cations, major and trace elements and levoglucosan. The USEPA PMF<sub>5</sub> receptor model was applied to these datasets in a harmonised way for each city.

The sum of vehicle exhaust (VEX) and non-exhaust (NEX) contributes within 3.9-10.8 µg/m<sup>3</sup> (16-32%) to PM<sub>10</sub> and 2.3-9.4 µg/m<sup>3</sup> (15-36%) to PM<sub>2.5</sub>, although a fraction of secondary nitrate is also traffic-related but could not be estimated. Important contributions arise from secondary particles (nitrate, sulphate and organics) in PM<sub>2.5</sub> (37-82%) but also in PM<sub>10</sub> (40-71%) mostly at background sites, revealing the importance of abating gaseous precursors in designing air quality plans.

Biomass burning (BB) contributions vary widely, from 14-24% of PM<sub>10</sub> in POR-TR, MLN-UB and FI-UB, 7% in ATH-SUB to <2% in BCN-UB. In PM<sub>2.5</sub>, BB is the second most important source in MLN-UB (21%) and in POR-TR (18%), the third one in FI-UB (21%) and ATH-SUB (11%), but again negligible (<2%) in BCN-UB. This large variability among cities is mostly due to

1 the degree of penetration of biomass for residential heating. In Barcelona natural gas is very well  
2 supplied across the city and used as fuel in 96% of homes, while, in other cities, PM levels increase  
3 on an annual basis by 1-9  $\mu\text{g}/\text{m}^3$  due to biomass burning influence. Other significant sources are:

4 - Local dust, 7-12% of PM<sub>10</sub> at SUB and UB sites and 19% at the TR site, revealing a contribution  
5 from road dust resuspension. In PM<sub>2.5</sub> percentages decrease to 2-7% at SUB-UB sites and 15% at  
6 the TR site.

7 - Industry, mainly metallurgy, contributing 4-11% of PM<sub>10</sub> (5-12% in PM<sub>2.5</sub>), but only at BCN-  
8 UB, POR-TR and MLN-UB. No clear impact of industrial emissions was found in FI-UB and ATH-  
9 SUB.

10 - Natural contributions from sea salt (13% of PM<sub>10</sub> in POR-TR but only 2-7% in the other cities)  
11 and Saharan dust (14% in ATH-SUB), but less than 4% in the other cities.

12 During high pollution days, the largest source (i.e. excluding secondary aerosols factors) of  
13 PM<sub>10</sub> and PM<sub>2.5</sub> are: VEX+NEX in BCN-UB (27-22%) and POR-TR (31-33%), BB in FI-UB (30-  
14 33%) and MLN-UB (35-26%) and Saharan dust in ATH-SUB (52-45%) During those days, there  
15 are also quite important industrial contributions in BCN-UB (17-18%) and local dust in POR-TR  
16 (28-20%).

## 19 20 **1. Introduction**

21  
22 Atmospheric particulate matter (PM) concentrations can vary widely across Europe due to different  
23 climatic conditions and local features such as anthropogenic source types, emission rates and  
24 dispersion patterns. Urban PM<sub>10</sub> concentrations show significant variability across Europe as  
25 reported by routine monitoring networks (EEA, 2013) and research studies (Querol et al., 2004;  
26 Putaud et al., 2010; Lianou et al., 2011; Kukkonen et al., 2005; Karanasiou et al., 2014). For PM<sub>2.5</sub>  
27 the spatial variability across Southern Europe is less known because in most air quality zones it is  
28 not as widely measured as PM<sub>10</sub>. As a consequence, there is limited information on the  
29 geographical variability of the coarse fraction (PM<sub>10-2.5</sub>), which is often linked to local sources  
30 and whose evidence of health concern is increasing (Brunekreef and Forsberg, 2005).

31 Comparability of data is also hampered by the fact that most research studies analyzed PM data  
32 from different periods or with different sampling calendars. An example of this is given by the  
33 multi-city studies aimed at investigating the short and long-term health effects of exposure to PM<sub>x</sub>  
34 mass concentrations, NO<sub>x</sub> and SO<sub>2</sub> (Eeftens et al., 2012; Medina et al., 2004; Meng et al., 2013;  
35 Romieu et al. 2012).

36 Moreover, the comparison of bulk PM concentrations only, without the necessary chemical  
37 characterisation of collected samples and source apportionment analysis, does not allow for an in  
38 depth investigation of sources limiting the scope for air quality management purposes.

39 Recent studies have reported the PM<sub>10</sub> and PM<sub>2.5</sub> concentrations across Europe but no information  
40 on PM composition and sources was provided (Karanasiou et al., 2014; Lianou et al., 2011). In  
41 another study, Querol et al. (2004) compared the PM<sub>10</sub> and PM<sub>2.5</sub> levels and chemistry of seven  
42 selected EU regions but datasets were not simultaneous, from 1998 to 2002. The ESCAPE project  
43 (Eeftens et al., 2012) investigated the health effects of long-term exposure to ambient air pollution  
44 across Europe. PM<sub>2.5</sub>, PM<sub>10</sub> and particle composition were compared at 20 sites across 2008-2011,  
45 but measurements were done 3 times for 14 days in different seasons without covering the full year  
46 period.

47 The AIRUSE LIFE+ project generated the first harmonised dataset of Southern European cities for  
48 PM<sub>10</sub> and PM<sub>2.5</sub> levels and composition, following the same sampling protocol and 12 months  
49 calendar in Barcelona (Spain), Porto (Portugal), Florence and Milan (Italy), and Athens (Greece).  
50 The goal is to characterise the similarities and heterogeneities in PM sources and contributions  
51 across the Mediterranean region. This article describes the source apportionment results for PM<sub>10</sub>

1 and PM<sub>2.5</sub>, highlighting common features and dissimilarities across Southern Europe. Once the  
2 main sources of PM<sub>10</sub> and PM<sub>2.5</sub> are identified, the strategic goal of the AIRUSE project is to test  
3 and develop specific measures to improve air quality in Southern Europe, targeted to meet air  
4 quality standards and to approach as closely as possible the WHO guidelines.

## 5 6 7 **2.Methods**

### 8 **2.1. PM sampling**

9  
10 PM sampling was carried out from January 2013 during 12 months, simultaneously at five sites in  
11 Barcelona, Porto, Florence, Milan and Athens. PM<sub>10</sub> and PM<sub>2.5</sub> 24h samples were collected  
12 simultaneously every third day. Furthermore, in order to evaluate the chemical fingerprint of  
13 Saharan dust, additional PM<sub>10</sub> and PM<sub>2.5</sub> sampling was performed at each city under selected  
14 Saharan dust intrusions after forecasting the occurrence of this phenomenon. The forecast was  
15 based on the interpretation of: i) air mass back trajectories calculated with the HYSPLIT4 model  
16 from NOAA (Draxler and Rolph, 2003); ii) predictions of dust concentrations by the SKIRON  
17 model, University of Athens (<http://forecast.uoa.gr.html>) and Barcelona Supercomputing Center  
18 (NMMB/BSC-Dust forecasts) prediction models.

19  
20 The details of each monitoring site and instrumentation used are described below:

- 21 - BCN-UB: Barcelona urban background (Spain). This is an urban background (UB) site  
22 located within the University Campus (South West part of the city) and part of the local air  
23 quality network. The nearest trafficked road (Diagonal Avenue, 90,000 vehicles/day) is  
24 located 200 m away. PM<sub>10</sub> and PM<sub>2.5</sub> were collected by means of sequential DIGITEL  
25 DH1080 high volume samplers (30 m<sup>3</sup>/h) on 150 mm diameter quartz fiber filters at the  
26 Palau Reial station (41°23'14''N, 2°6'56''E).
- 27 - POR-TR: Porto traffic (Portugal). The urban traffic (TR) station is located in Praça Francisco  
28 Sá Carneiro (41°09'46.10'' N; 8°35'26.95'' W) and part of the National Air Quality  
29 Network, QualAr. It is located in the eastern side of Porto city, next to the Fernão de  
30 Magalhães Avenue and at 600 meters from the Inner Circular Motorway. Two low volume  
31 samplers (TECORA) operating at 2.3 m<sup>3</sup>/h collected PM<sub>10</sub> and PM<sub>2.5</sub> onto 47 mm diameter  
32 Teflon filters. A high volume sampler operating at a flow of 1113 l/min with impaction  
33 plates from Sierra-Anderson, which enabled the simultaneous collection of PM<sub>2.5</sub> and  
34 PM<sub>2.5-10</sub> onto quartz fibre filters, was used in parallel.
- 35 - FI-UB: Florence urban background (Italy). The urban site Bassi is an air quality UB  
36 monitoring station (43°47'8.33"N, 11°17'13.19"E) of the Environmental Protection Agency  
37 of Tuscany. PM<sub>10</sub> and PM<sub>2.5</sub> samples were collected by means of two low volume (2.3  
38 m<sup>3</sup>/h) CEN equivalent sequential samplers (HYDRA Dual Sampler); each sampler is  
39 equipped with two inlets so that aerosol can be simultaneously collected on Teflon  
40 membrane and quartz microfibre filters (47 mm diameter, Pall R2PJ047 and Aquaria QF1,  
41 respectively).
- 42 - ATH-SUB: Athens sub urban background (Greece). This station is part of the Global  
43 Atmosphere Watch network (GAW-DEM) and is located in NCSR "Demokritos" campus  
44 (37°99'50''N 23°81'60''E), at the North East corner of the Greater Athens Metropolitan  
45 Area and at an altitude of 270 m a.s.l. The suburban site is away from direct emission  
46 sources in a vegetated area (pine). PM<sub>10</sub> and PM<sub>2.5</sub> samples were collected on Teflon filters  
47 by means of low volume (2.3 m<sup>3</sup>/h) samplers (Sequential 47/50-CD with Peltier cooler,

1 Sven Leckel GmbH, Tecora Echo PM sampler and Demokritos EN12341 sampler). PM10  
2 and PM2.5 samples were also collected on quartz microfiber filters by means of high  
3 volume samplers (Sequential High-Volume Sampler CAV-A/MSb, MCV, SA).

- 4 - MLN-UB: Milan urban background (Italy). The Milano Pascal urban background station is  
5 part of the ARPA Lombardia Air Quality Network, and it is one of the Italian Supersites for  
6 the Italian Decree 155/2010 (Italian transposition of 2008/50/CE). It is located in the eastern  
7 side of Milan, the University area called “Città Studi” (45°28′44″ N, 9°14′07″ E), in a  
8 playground about 130 m from the road traffic. PM10 and PM2.5 were collected on Teflon  
9 (Pall), Mixed Cellulose Ester (MCE, Advantec) and quartz microfiber (Pall) filters (47 mm  
10 diameter), with five low volume US-EPA reference method samplers (TECORA).

## 11 **2.2. Sample treatment and analysis**

12  
13 Before sampling, quartz or PTFE microfibre filters were dried for 5 h and conditioned for 48 h at 20  
14 °C and 50% of relative humidity. Weights of blank filters were measured three times every 24 h by  
15 means of a microbalance (1 or 10 µg sensitivity). After weighing, Ø47mm filters were kept in Petri  
16 holders, while Ø15cm and large rectangular filters were kept in aluminum foils. After sampling,  
17 filters were brought back to the laboratory to be weighed two more times every 24 hours of  
18 conditioning at the same temperature and relative humidity as the first weighing.

19 Once the weights of samples were determined, filters were destined for several analytical  
20 determinations. These procedures are briefly listed below, according to the different species  
21 analysed:

- 22 - Major and trace elements were determined:
- 23 ○ In Teflon filters by different techniques: PIXE (Particle Induced X-Ray Emission),  
24 without any pretreatment (Lucarelli et al., 2014); after acid digestion (5 ml HF, 2.5  
25 ml HNO<sub>3</sub>, 2.5 ml HClO<sub>4</sub>) of 1/2 of each filter, consecutively by ICP-MS  
26 (Inductively Coupled Plasma Mass Spectrometry) and ICP-AES (Inductively  
27 Coupled Plasma Atomic Emission Spectroscopy) (Querol et al., 2001) to assure  
28 comparability between the two techniques (only for Porto samples, Figure S1); by  
29 ICP-AES after digestion with HNO<sub>3</sub>-H<sub>2</sub>O<sub>2</sub> in a microwave oven according to the EU  
30 method EN14902:2005 (Traversi et al., 2014), only for Florence samples (Figure  
31 S1); by XRF (X-Ray Fluorescence) with polarized primary X-Ray beam and several  
32 secondary targets, after an intercomparison with PIXE (Figure S2), only for Milan  
33 samples (Table S1);
  - 34 ○ In quartz filters by ICP-MS and ICP-AES after acid digestion (5 ml HF, 2.5 ml  
35 HNO<sub>3</sub>, 2.5 ml HClO<sub>4</sub>) of 1/4 of each filter (Querol et al., 2001) (Table S1);
  - 36 ○ In Teflon and MCE filters by XRF (X-ray Fluorescence), only for Milan samples.
- 37
- 38 - Water soluble ions by IC (Ion Chromatography), after extraction in 20 ml of MilliQ water  
39 (with ultrasonic bath for 30 min) of ½ or ¼ of filter;
  - 40 - On quartz filters organic carbon (OC) and elemental carbon (EC) by thermal-optical analysis  
41 with the EUSAAR2 temperature program by means of Sunset analyzers. Filters from POR-  
42 TR were analysed in a thermal-optical transmission system described in detail elsewhere,  
43 following a similar protocol of EUSAAR2 (Pio et al., 1998, 2011).

- On the PM10 quartz microfibre filters, Carbonate Carbon (CC), by means of the procedure described by Pio et al. (1994): briefly, the carbonate measurement setup comprises four components: a mass flow meter, a reaction cell, an infrared CO<sub>2</sub> analyser, and a computer terminal for data acquisition. A portion of each filter (9 mm punches) is acidified with orthophosphoric acid (20%) in a CO<sub>2</sub> free gas stream to convert the carbonate carbon to CO<sub>2</sub>, which is then detected by an infrared analyser.
- On the PM2.5 quartz filters, levoglucosan was determined by means of IC after extraction in 10 ml of MilliQ water (with ultrasonic bath for 30 min) on 1.5 cm<sup>2</sup> punch of filter (Table S1).

The ICP-MS, PIXE, GC-MS, CC, XRF analysis were carried out by one laboratory for each technique, while IC and ECOC analysis were separated among the five laboratories.

### 2.3. Source apportionment

Source apportionment studies of atmospheric particulate matter are often performed by means of receptor models that are based on the mass conservation principle:

$$x_{ij} = \sum_{k=1}^p g_{ik} f_{jk} + e_{ij} \quad i=1,2,\dots,m \quad j=1,2,\dots,n \quad (1)$$

where  $x_{ij}$  is the concentration of the species  $j$  in the  $i^{\text{th}}$  sample,  $g_{ik}$  is the contribution of the  $k^{\text{th}}$  source in the  $i^{\text{th}}$  sample,  $f_{jk}$  is the concentration of the species  $j$  in source  $k$  and  $e_{ij}$  is the error of each individual data. Equation (1) can be also expressed in matrix form as  $\mathbf{X}=\mathbf{GF}^T$ . If  $f_{jk}$  are known for all the sources then the Chemical Mass Balance (CMB) can be applied (Watson et al., 1984), as for this model the experimental profiles of all major sources are needed. When both  $g_{ik}$  and  $f_{jk}$  are unknown, factor analysis (FA) techniques such as *Principal Components Analysis* (PCA) (Thurston and Spengler, 1967; Henry and Hidy, 1979) and *Positive Matrix Factorisation* (PMF) (Paatero and Tapper, 1994) are used for solving equation (1). PMF can be solved with the Multilinear Engine (ME-2) developed by Paatero (1999) and implemented in the version 5 of the US EPA PMF (<http://www.epa.gov/heasd/research/pmf.html>).

In this study, the US EPA PMF v5 was applied to the five datasets obtained at BCN-UB, FI-UB, ATH-SUB, MLN-UB and POR-TR. Since PMF is a weighted least-squares method, individual estimates of the uncertainty in each data value are needed. The uncertainty estimates were based on the approaches by Polissar et al. (2008), Amato et al. (2009) and Escrig Vidal et al. (2009). Species which retain a significant signal were separated from the ones dominated by noise, following the signal-to-noise (S/N) criterion defined by Paatero and Hopke (2003). Species with  $S/N < 0.2$  are generally defined as bad variables and removed from the analysis and species with  $0.2 < S/N < 2$  are generally defined as weak variables and down weighted (increasing uncertainty by a factor of 3). Nevertheless, since S/N is very sensitive to sporadic values much higher than the level of noise, the percentage of data above detection limit was used as complementary criterion.

In those cases where the PMF model was not able to resolve a Saharan dust source, the Saharan dust contribution was estimated according to the methodology proposed by SEC (2011).

## 3. Results and Discussion

### 3.1. PM10 and PM2.5 levels

1  
2 As shown in Table 1, the observed mean PM levels during the study period were as follows:  
3 • PM10 in the urban background (UB) reached 19-23  $\mu\text{g}/\text{m}^3$  in FI and BCN, and 38  $\mu\text{g}/\text{m}^3$  in  
4 MLN. In the suburban background (SUB) site in ATH levels reached 20  $\mu\text{g}/\text{m}^3$ , whereas at  
5 the traffic (TR) site of POR, concentrations reached 34  $\mu\text{g}/\text{m}^3$ .  
6 • For PM2.5, levels reached 13-15  $\mu\text{g}/\text{m}^3$  at the UB sites of FI and BCN, 30  $\mu\text{g}/\text{m}^3$  in MLN, 11  
7  $\mu\text{g}/\text{m}^3$  at the SUB site in Athens, and 27  $\mu\text{g}/\text{m}^3$  in POR-TR.

8 All sites met EU legal requirements (2008/50/EC) for the annual limit value of PM10 (40  $\mu\text{g}/\text{m}^3$ ).  
9 However, the legal requirement of not exceeding 50  $\mu\text{g}/\text{m}^3$  for the 90.4<sup>th</sup> percentile of the annual  
10 data (daily limit value) was exceeded at MLN-UB (72  $\mu\text{g}/\text{m}^3$ ) and POR-TR (53  $\mu\text{g}/\text{m}^3$ ). The annual  
11 EU target value of PM2.5 (25  $\mu\text{g}/\text{m}^3$ , 2008/50/EC) was exceeded at POR-TR (27  $\mu\text{g}/\text{m}^3$ ) and MLN-  
12 UB (29  $\mu\text{g}/\text{m}^3$ ). For the UB sites mean PM10 levels are similar with the exception of MLN with  
13 relatively higher levels, due to intense local and regional PM source contributions and to the  
14 specific meteorology of the Po Valley, with frequent and intensive atmospheric thermal inversions  
15 that induce regional accumulation of pollutants.

16 For PM2.5, similar and relatively lower values (as compared with PM10) were recorded at UB and  
17 SUB sites (11-15  $\mu\text{g}/\text{m}^3$ ), with the exception of MLN (30  $\mu\text{g}/\text{m}^3$ ). In the case of the TR site, mean  
18 level reached 27  $\mu\text{g}/\text{m}^3$ . UB and SUB PM2.5/PM10 ratios were close to 0.7 in the case of FI and  
19 BCN, 0.5 for ATH and 0.8 for MLN. At POR-TR site it increased to 0.8. Although at the TR site  
20 levels of resuspension of road dust (mainly in the coarse size) are expected to be higher than at UB  
21 sites, the proximity to the exhaust emissions (dominated by fine PM) results in a higher  
22 PM2.5/PM10 ratio.

23 When considering the stricter WHO guidelines, all cities exceeded both the PM10 and PM2.5  
24 annual mean thresholds, with the exception of PM10 in FI-UB. It is worth noting that the sampling  
25 year was particularly rainy in most of the study sites, including Florence. The daily PM10 and  
26 PM2.5 WHO threshold (50 and 25  $\mu\text{g}/\text{m}^3$ , respectively) was exceeded only in MLN-UB and POR-  
27 TR.

28  
29 As shown by Figure S3, seasonal trends for PM10 at the 5 AIRUSE cities were very different.  
30 ATH-SUB was characterised by higher spring-summer and lower autumn-winter PM10 levels  
31 probably due to higher African dust influence in the warm seasons. A similar but much smoother  
32 trend was observed for BCN-UB. For POR-TR, the highest levels were recorded in summer and the  
33 lowest in spring. At MLN-UB, lower levels were recorded in spring and summer, when PM10  
34 levels reached similar levels to BCN-UB, FI-UB or ATH-SUB; however in autumn and winter  
35 levels at MLN-UB were higher by a factor of more than 2 with respect to the other seasons and  
36 most of the other cities. This is due to the aforementioned atmospheric stagnation features of the Po  
37 Valley that favoured the accumulation of intensive winter PM emissions. At FI-UB a similar trend  
38 was observed but with a less pronounced winter increase than that described for MLN-UB. In fact,  
39 Florence is also located in a closed basin (the Arno river valley), which is characterised by stagnant  
40 conditions during the cold season. PM2.5 levels followed similar seasonal patterns to those  
41 described above for PM10 at each city.

## 42 **3.2. PM chemical composition**

### 43 **3.2.1. EC, OC and OM**

44

1  
2 EC is a tracer of emissions from road traffic, mainly from diesel vehicles (Querol et al., 2013); it is  
3 a carrier of highly health relevant organic species (WHO, 2012). Mean EC concentrations reached  
4  $1.1 \mu\text{g}/\text{m}^3$  in PM10 at the UB site of BCN and FI and  $1.9 \mu\text{g}/\text{m}^3$  at the UB site of MLN (Figure 1).  
5 At the SUB site of ATH, EC levels were lower ( $0.4 \mu\text{g}/\text{m}^3$  in PM10, Figure 1) due to the higher  
6 distance from avenues with high traffic load, but also due to the lower proportion of diesel vehicles  
7 in the fleet of ATH compared to the other 3 cities. Until 2012, the use of diesel for private cars was  
8 not allowed in this city.

9 As expected, levels of EC at traffic sites were higher than at UB sites by a factor ranging from 3.6  
10 to 4.9. EC levels recorded for PM10 are very close to those of PM2.5 (PM2.5/PM10 ratios within  
11 0.9 to 1.0) pointing to the very fine size of the EC-bearing particles.

12 OM was calculated by multiplying OC by a factor accounting for non-C atoms which may change  
13 according to location and existing sources (Turpin and Huntzicker, 2005). This factor ranged from  
14 1.2 (in POR-TR site due its proximity to traffic emissions, Pio et al., 2011) to 1.7-1.8 (rest of sites,  
15 Minguillón et al., 2011 and Mohr et al., 2012). Mean levels of OM (Figure 1) reached 5.0 and 5.5  
16  $\mu\text{g}/\text{m}^3$  in PM10 at BCN-UB and ATH-SUB sites, respectively, but increased up to 9.6 and 15.4  
17  $\mu\text{g}/\text{m}^3$  at FI-UB and MLN-UB. At POR-TR, mean level of OM was  $7.9 \mu\text{g}/\text{m}^3$ . OM has also a fine  
18 grain size since PM2.5/PM10 ratios for this component ranged from 0.7 to 1.0. OM/EC ratios for  
19 PM10 ranged from 1.6 at POR-TR, reaching values of 4.4 at the UB site of BCN, 8.2 and 8.7 at the  
20 UB sites of MLN and FI and 13 at the SUB site of ATH. This ratio results from the influence of  
21 both the proximity to the emission sources and the biomass burning. Thus, primary diesel soot is  
22 characterised by an OM/EC ratio close to 1.0, whereas a higher ratio indicates a major relative  
23 abundance of secondary OM, due to a longer distance from emission hotspots (from TR to UB to  
24 SUB) and/or a higher contribution from biomass burning to PMx levels, since OM/EC from  
25 biomass burning is much higher (Puxbaum et al., 2007). Also biogenic emissions can increase the  
26 OM/EC ratio.

27 Levels of OM+EC accounted for around 27-30% of the PM10 load at the UB and SUB sites, with  
28 the exception of FI and MLN (45-58%). At POR-TR this contribution increased to 37%. In PM2.5  
29 the OM+EC load increased as compared with PM10 and reached from 37 to 69% of the PM2.5  
30 mass. This is due mainly to the decrease of mineral dust and sea salt in PM2.5 when compared with  
31 PM10.

32 The higher levels of OM recorded at MLN, FI, and partially at POR, are probably the result of a  
33 high contribution to PM10 levels from biomass burning (BB). This is also confirmed by the high  
34 OM/EC ratios. In the case of MLN the frequent atmospheric stagnation episodes also favour the  
35 formation of secondary OM as also described later for nitrate. To a lesser extent this also applies for  
36 FI, where stagnant conditions are common during winter.

37

### 38 **3.2.2. Sea salt**

39

40 Sea salt was calculated based on the main composition of sea spray (ss) as the sum:  $\text{ssNa} + \text{Cl} +$   
41  $\text{ssMg} + \text{ssK} + \text{ssCa} + \text{ssSO}_4^{2-}$ . where  $\text{ssNa} = \text{Na} - \text{nssNa}$ ;  $\text{nssNa} = 0.348 \cdot \text{Al}$ ;  $\text{ssMg} = 0.119 \cdot \text{ssNa}$ ;  
42  $\text{ssK} = 0.037 \cdot \text{ssNa}$ ;  $\text{ssCa} = 0.038 \cdot \text{ssNa}$ ;  $\text{ssSO}_4 = 0.253 \cdot \text{ssNa}$  (Calzolari et al., 2015). Mean levels of  
43 sea salt (Figure 1) in PM10 reached  $0.6\text{-}0.7 \mu\text{g}/\text{m}^3$  at the inland Italian cities (FI and MLN, 2-3% of  
44 the PM10 load) and  $1.5\text{-}1.7 \mu\text{g}/\text{m}^3$  (7-8% of the PM10 load) at the Mediterranean coastal sites.

1 However, at the Atlantic site (POR) much higher levels were recorded ( $4.3 \mu\text{g}/\text{m}^3$  in PM10, 13% of  
2 the PM10 load at the TR site).

3 As expected, due to the coarse mass size distribution of sea salt, levels were reduced by 71-86% in  
4 PM2.5 with respect to PM10, with the exception of MLN, where levels of sea salt were only  
5 reduced by around 38% in PM2.5.

6

### 7 **3.2.3. Mineral dust**

8

9 Mineral dust (or soil dust) was calculated based on average crust composition (Nava et al., 2012) as:  
10  $1.15 \cdot (3.79 \cdot \text{Al} + 2.14 \cdot \text{Si} + 1.67 \cdot \text{Ti})$ . In case of quartz filter, a value of 3 for ratio  $\text{SiO}_2/\text{Al}_2\text{O}_3$  was  
11 used. Mineral dust at UB sites reached around  $2.3 \mu\text{g}/\text{m}^3$  as annual mean in FI-UB and  $3.8\text{-}4.2$   
12  $\mu\text{g}/\text{m}^3$  at the UB and SUB sites of BCN, MLN and ATH (Figure 1). These levels account for 18%  
13 and 25% of the PM10 mass at BCN and ATH and 12 and 10% at FI and MLN, respectively. At  
14 POR-TR site mineral dust accounts for 12% of the PM10.

15 As also expected from the coarse mode of occurrence of mineral dust, levels of this PM component  
16 were much lower in PM2.5, down to 20-49% of the PM10 levels. The contribution of mineral dust  
17 reached from 4 to 10 % of PM2.5 for all sites.

18

### 19 **3.2.4. Sulphate and nitrate**

20

21 There is a marked geographical variability, with increased levels of sulphate from FI-BCN to POR-  
22 MLN to ATH ( $1.7\text{-}2.0$  to  $2.4\text{-}3.0$  to  $3.7 \mu\text{g}/\text{m}^3$  in PM10 and  $1.5\text{-}1.7$  to  $1.9\text{-}2.0$  to  $2.9 \mu\text{g}/\text{m}^3$  in  
23 PM2.5, Figure 1). This is probably due to the influence of the use of coal and petroleum coke/fuel  
24 oil for power generation in or/and around the high sulphate regions of this study, but also it may be  
25 caused by the influence of  $\text{SO}_2$  emissions from petrochemical plants. In the case of POR, when the  
26 site is under the influence of NW winds, one of the major sources of sulphate could be the Porto  
27 Refinery (10 km away from the sampling site), which began operating in 1970. It is a crude oil  
28 industrial processing plant that has an annual installed capacity of 4.5 million tons and produces a  
29 wide range of products including fuels, lubricants, aromatics (BTX) for the petrochemical industry,  
30 industrial solvents and petroleum waxes. Emissions from shipping in the harbour may represent  
31 another possible source. As expected from the fine mode of occurrence of ammonium sulphate  
32 ( $(\text{NH}_4)_2\text{SO}_4$  or  $\text{NH}_4\text{HSO}_4$ ), 76% to 85% of sulphate in PM10 is present in PM2.5.

33 Levels of nitrate in PM10 show a less marked spatial variability, with the exception of MLN, with  
34 mean annual levels reaching 1.2 (FI-ATH) to 2.0 (POR-BCN)  $\mu\text{g}/\text{m}^3$  and  $6.0 \mu\text{g}/\text{m}^3$  in MLN. This  
35 marked difference between MLN and the rest of the other AIRUSE regions is mainly due to the  
36 specific meteorological and emission patterns of the Po Valley. In this case, it coincides with a large  
37 urban and industrial agglomeration (with the associated road traffic), with the consequent elevated  
38 atmospheric emissions and a peculiar meteorology favouring frequent and marked thermal  
39 inversions that cause the accumulation of pollutants and the formation of high levels of ammonium  
40 nitrate ( $\text{NH}_4\text{NO}_3$ ) from the high anthropogenic  $\text{NO}_x$  and  $\text{NH}_3$  emissions and the coldest temperature  
41 in winter among AIRUSE cities. In particular, high  $\text{NH}_3$  levels, emitted from agricultural and  
42 animal husbandry activities, can be transported from the southern part of the Po Valley to the  
43 urbanised northern part, inducing ammonium nitrate formation. On the other hand, it is noticeable  
44 the relatively coarse mode of nitrate in all cases, since levels in PM2.5 are generally 50-60% lower  
45 than in PM10, with the exception of MLN by 40% and the ATH-SUB area by 85%. These large



1 fractions of coarse nitrate are probably due to the high temperatures and dry conditions reached in  
2 summer in the study regions. Especially at higher temperatures,  $\text{NH}_4\text{NO}_3$  dissociate into gaseous  
3  $\text{HNO}_3$  and  $\text{NH}_3$ , and in turn a fraction of this  $\text{HNO}_3$  may react with  $\text{NaCl}$  or  $\text{CaCO}_3$  to give coarse  
4  $\text{NaNO}_3$  or  $\text{Ca}(\text{NO}_3)_2$ . This accounts for the large differences observed for nitrate in the coarse and  
5 fine size fractions at MLN and ATH, with 60% of nitrate residing in the fine aerosol at the first site  
6 and only 15% at the latter. The hypothesis of a temperature-driven behaviour of nitrate is reinforced  
7 by the seasonal trends of the ratios between fine (PM2.5) nitrate and PM10 nitrate: most of the  
8 nitrate, i.e. 60-80% of it, is in PM2.5 during fall and winter, while the percentage drastically  
9 decreases during spring-summer, down to roughly 15%. Seasonal trends are less and less  
10 pronounced when passing from cities with a continental climate such as FI (and MLN) to coastal  
11 ones with a mild climate such as POR and BCN, and are not visible in ATH, with a warmer climate.  
12 The contribution of sulphate, nitrate and ammonium (secondary inorganic aerosols, SIA) to the  
13 PM10 load reaches 15-21% of PM10 in BCN-UB, POR-TR and FI-UB, but 30-31% at MLN-UB  
14 and ATH-SUB. In spite of the prevailing fine mode of these PM components, the contribution of  
15 SIA to the PM2.5 load remains similar to that of PM10, with 13-23% and 31-37% for the above  
16 groups of sites. The latter two cities (MLN and ATH) are both characterised by similarly high SIA  
17 loads, but due to different causes, whereas at MLN SIA is dominated by ammonium nitrate, in ATH  
18 ammonium sulphate prevails.

19 The ion balances between cations and anions of the daily PM10 and PM2.5 samples collected at the  
20 5 AIRUSE cities are reported in Figure S4. The results showed that there was a neutralisation of the  
21 acidic components of the PM10 and PM2.5 in all cases with the exception of FI in the PM2.5  
22 fraction. Thus, the balances range from  $\text{Anions}=0.82*\text{Cations}$  (BCN,  $R^2=0.72$ ) to  
23  $\text{Anions}=1.0*\text{Cations}$  (POR,  $R^2=0.96$ ). A slope lower than 1.0 means that there is a cation load in  
24 excess, probably due to the occurrence of Ca and Mg-bearing carbonate minerals (Alastuey et al.,  
25 2005). This is expected to occur specially during African dust episodes (see low anion/cation  
26 samples present in the balance of BCN in Figure S4). In the case of FI PM2.5 samples, the  
27 regression fits with  $\text{Anions}=1.12*\text{Cations}$  ( $R^2=0.95$ ) which points to a slightly acidic character of  
28 the PM samples with a fraction of 12% of the anionic species being present as acids. However  
29 conclusions on aerosol pH cannot be conclusive given that ionic balance and molar ratio methods  
30 have been recently criticized (Hennigan et al., 2015).

31

### 32 **3.2.5. Secondary vs primary PM**

33

34 The amount of secondary aerosol was roughly estimated at each site as:

35

$$36 \text{Secondary aerosols: } \text{NO}_3^- + \text{SO}_4^{2-} + \text{NH}_4^+ + (\text{OC}-(\text{EC}*a))*b \quad (2)$$

37

38 where  $a$  expresses the primary OC/EC ratio (averaged among existing sources, and varying within  
39 0.7-2.2 (Pio et al., 2011)) and  $b$  accounts for the non-C atoms in secondary aerosol mass (varying  
40 within 1.6-2.1, Aiken et al., 2008). Figure 2 shows that for PM10, at the UB and SUB sites the  
41 secondary fraction dominated the PM10 mass by contributing from 53% (BCN) to 71% (MLN),  
42 whereas at POR-TR the primary contribution prevailed (60-63%). For the calculation of the  
43 secondary and primary fractions all values are normalised by the sum of reconstructed PM mass.  
44 This high load of secondary PM mass is very important to be taken into account in designing air  
45 quality plans, since these components are formed in the atmosphere from organic and inorganic

1 gaseous precursors. The organic and inorganic secondary contributions to PM10 are very well  
2 balanced (close to 50-50% in most cases), but not in the case of FI-UB, where 65% of the secondary  
3 PM10 load is from organic aerosols (Figure 2), indicating probably a relative contribution from  
4 biomass burning compared with the other sources. The contributions of secondary aerosols to  
5 PM2.5 increase when compared with PM10 due to the lower contributions of dust and sea salt to the  
6 fine fraction. This secondary contribution then ranged from 66% (BCN) to 82% (ATH) in the UB  
7 and SUB sites and 37% at POR-TR (Figure 2).

### 8 9 **3.2.6. Biomass burning tracers**

10  
11 Levels of levoglucosan and K are considered as tracers for biomass burning (Fine et al., 2001,  
12 Gonçalves et al., 2010, Nava et al., 2014). In fact, levoglucosan is a sugar emitted into the  
13 atmosphere exclusively by breaking cellulose chains during biomass burning. Levoglucosan levels  
14 varied by one order of magnitude: 20 (BCN), 37 (ATH), 255 (FI), 274 (MLN) and 387 (POR)  
15 ng/m<sup>3</sup> in PM2.5 (Table 1), reflecting a very clear difference of the impact of biomass burning on air  
16 quality across southern European cities. The values obtained should be considered as minimum  
17 levels because it is well known that levoglucosan may be degraded in highly oxidising  
18 environments (Simoneit et al., 1999). This impact is mostly due to differences in using biomass  
19 burning for domestic purposes, but also in POR and MLN peak events were detected in summer as  
20 a consequence of the impact of the emissions of forest fires and/or agricultural fires. The decreasing  
21 impact of biomass burning on PM2.5 levels when passing from MLN to FI to POR to ATH and to  
22 BCN is clearly demonstrated by the time series of daily levels of levoglucosan (Table 1). The lower  
23 values for Athens can be also attributed to the suburban character of the site. On the other hand,  
24 levels of K in the fine fraction (PM2.5) may also increase as a consequence of the influence of  
25 inorganic biomass burning ash contributions to the PM load. In this case, the differences are also  
26 evident but less marked than for levoglucosan: 87 (BCN), 115 (ATH), 172 (FI), 345 (POR) and 303  
27 (MLN) ng/m<sup>3</sup> in PM2.5 (Table 1). This lower differentiation is due to the fact that K may be  
28 partially supplied by mineral dust (clay minerals and feldspars) and probably by specific industrial  
29 sources.

### 30 31 **3.2.7. Trace elements**

32  
33 Levels of Ti, Mn, Sr, Cu, Zn, Sn, Ni, Ba and Pb are higher in MLN, and in some cases in POR (Zn,  
34 Ba, Pb, Cd), when compared with the other sites. Most of these elements are usually related to  
35 metallurgy and heavy industry emissions.

36 Levels of As and Se (generally used as tracers of coal combustion) were relatively higher in POR  
37 and ATH pointing to a possible local, regional or long range transport influence of emissions from  
38 coal combustion sources on air quality. Northern Greece has a number of large coal fired power  
39 plants that may partly account for these concentration levels. Transport of emissions from coal fired  
40 power plants from the Balkans, Eastern Europe and Turkey may also contribute. In the case of  
41 POR, the coal power plant located 15 km southeast of Porto was deactivated in December 2004 and  
42 there was no coal combustion activity at the area during the campaign. The closest coal fired power  
43 plant is located in Northwestern Spain, at around 300 km from Porto. Is it possible that other  
44 industrial sources of As and Se (ceramic, glass, and cement production, among others) may also  
45 contribute to increased levels of these elements.

1 Levels of Cu, Sb, Ba and Sn were relatively higher in POR-TR as compared with UB sites, due to  
2 their association with non-exhaust vehicle emissions including brake and tyre wear (Gietl et al.,  
3 2010).

4 Levels of V were 4 to 2 times higher in the cities with a harbour (POR, BCN and ATH) pointing to  
5 the fact that, in spite of the possible use of fuel oil or petroleum coke for power generation or  
6 industrial processes, shipping emissions are the main sources of these heavy oil combustion tracers  
7 in these AIRUSE cities.

8 Rare Earth Elements (REEs) are usually occurring in mineral dust and the ratio Ce/La in the Earth's  
9 crust is close to 2. The marked decrease of this ratio may be used as a tracer of the influence of  
10 emission from La-based oil cracking in petrochemical plants. In this study most of the cities have a  
11 ratio Ce/La close to 2.0 with the exception of FI and ATH (1.0 and 1.3), this indicating the possible  
12 influence of this type of emissions at both sites, although other sources for La cannot be discarded.  
13 In Athens the refinery is located 15 km northwest of city center, while in Florence about 90 km  
14 away to the West, in the province of Livorno.

15

16 The unaccounted mass of PM is that resulting from the difference of the gravimetric measurements  
17 of the filters and the sum of all the components determined by chemical analysis. This unaccounted  
18 mass is usually attributed to water molecules contained in potential remaining moisture, and  
19 crystallisation and formation water (water molecules in the structure of specific chemical species. In  
20 this study the unaccounted mass was higher at BCN-UB and POR-TR (23 and 31% for PM10 and  
21 PM2.5, respectively) and similarly lower (5-14%) in all the other sites.

22

### 23 **3.2.8. Source apportionment results**

24

25 For each AIRUSE station, the best PMF solution was found when combining PM10 and PM2.5  
26 samples in a single input matrix for PMF. This method is not new, as it was already proven to  
27 increase considerably the statistical significance of the analysis, although it assumes that the  
28 chemical profiles of sources do not vary between PM2.5 and PM10 (Amato et al., 2009).  
29 Depending on site, different constraints were added into the PMF model (Paatero and Hopke,  
30 2008), in order to reduce rotational ambiguity and drive the iterations towards a more realistic  
31 solution. Auxiliary equations were therefore introduced, by means of the USEPA software, and  
32 included both physical and chemical constraints. Table 2 summarizes the constraints used in each  
33 case, as well as the increment of dQ (Amato et al., 2009), i.e. the increase of the object function due  
34 to the use of auxiliary equations, which in all cases were accomplished with a total increase in dQ  
35 within 3-19%.

36 The distribution of residuals, G-space plots, Fpeak values and Q values were explored for solutions  
37 with number of factors varying between 6 and 11 (USEPA, 2014). Table 2 also lists the  
38 factors/source finally identified in each case, which varies within 8 and 10. Factor labelling were  
39 kept as generic as possible since perfect decomposition is difficult to achieve and factors represent  
40 likely a mixture of different sources and processes (e.g. vehicle non-exhaust). Five factors were  
41 commonly found at all sites: Vehicle exhaust (VEX), Vehicle non-exhaust (NEX), Secondary  
42 nitrate (SNI), Sea salt (SEA) and Mineral dust (MIN). The Biomass burning (BB) source was also  
43 found at all sites, except for BCN-UB where 96% of homes are heated by natural gas. The  
44 Secondary sulphate and organics (SSO) factor was separated from the Heavy oil combustion (HOC)  
45 only in BCN-UB, FI-UB and ATH-SUB, while in MLN-UB and POR-TR, these two factors were

1 combined in a composite Heavy oil and secondary (HOS) factor. In addition the IND source was  
2 identified at BCN-UB, POR-TR and MLN-UB, while possible industrial contributions in FI-UB  
3 and ATH-SUB would be included in the HOC factor. Finally, in FI-UB two sea salt factors (Aged,  
4 with influence of the refinery located to the coast and Fresh) and two mineral dust factors (Local  
5 and Saharan dust) were separated.

#### 6 Traffic sources

7 The NEX source generally shows a mixed composition (Figure 3), including crustal species (Fe, Ca,  
8 Al, Si among others), carbonaceous compounds (EC generally higher than OC) and trace elements  
9 (Cu, Zn, Mn and occasionally Sn, Sb and Ba) from brake wear (see percentage of species in Tables  
10 S2-S6). However, rather dissimilar chemical profiles were found comparing different cities (Figure  
11 4). Although the enrichment in Fe is common to all the cities, the main component of NEX can be  
12 either Ca (in BCN-UB), EC (in POR-TR and MLN-UB), OC (in FI-UB), or S (in Athens-SUB).  
13 These differences can be due to several factors:

- 14 • the proximity to the source: at the traffic site (POR-TR) 28% of the NEX source is made up  
15 by EC, which is probably related to brake particles.
- 16 • the climatic conditions: Ca is higher in drier regions (BCN-UB and ATH-SUB) due to the  
17 enhanced resuspension, when compared to POR-TR and MLN-UB
- 18 • the type of materials used for brakes and road pavement (the higher OC in Florence might be  
19 due to higher road wear compared to other cities).

20 Other important differences are the absence of OC in POR-TR (again likely due to the dominance  
21 of brake wear particles) and in ATH-SUB, the high abundance of  $\text{NO}_3^-$  in POR-TR and  $\text{NH}_4^+$  in  
22 Athens. Note that some elements are absent in some cities since they were not used for the source  
23 apportionment study (see Table 2).

24 The VEX source at all cities is almost totally composed by carbonaceous aerosol (Figure 3), with  
25 the sum of OC+EC approximately 90-98% of the mass. The ratio OC/EC varies widely among  
26 different cities. The lowest OC/EC value was found at the traffic site of Porto (POR-TR) due to its  
27 proximity to the source and the consequent lower proportion of secondary OC. The value varies  
28 within 1.8-3.7 at the UB sites, probably linked to the distance from main roads (BCN-UB, MLN-  
29 UB and FI-UB). A much higher value (16.4) is observed in ATH-SUB due to the reduced share of  
30 diesel vehicles in the local fleet. Besides EC and OC, other components rarely reach 1% of the  
31 mass: Zn in MLN-UB, S in BCN-UB and POR-TR due to their relatively higher content in diesel  
32 fuel and/or to engine oil anti-wear additive ZDDP. Potassium is present in all unleaded fuels  
33 (Spencer et al., 2006) and it is also used as an antifreeze inhibitor and as an additive in some oil  
34 types.

35  
36 The annual mean contributions for VEX and NEX sources and associated errors for each city are  
37 showed in Figures 5 and 6. The error estimates were calculated based on the standard error of the  
38 coefficients of a multiple regression between the daily PM concentration (independent variable) and  
39 the source contributions (dependent variables). As result we obtained the symmetric error for each  
40 source contribution (Figure 6).

41 The sum of VEX and NEX contributions to PM<sub>10</sub> varies significantly in absolute terms (3.9-10.8  
42  $\mu\text{g}/\text{m}^3$ ) with the maximum found at POR-TR; the fractional contribution to PM<sub>10</sub> is within 18-31%.  
43 Similarly in PM<sub>2.5</sub> absolute annual contributions vary within the range 2.3-9.4  $\mu\text{g}/\text{m}^3$  but the  
44 percentage is quite constant within 14-37% (Figure 5). For the total contribution one should add the

1 fraction of secondary nitrate attributable to traffic but the lack of linearity between emissions and  
2 concentrations and the uncertainty in emission inventorying do not allow for a robust estimate.  
3 Although the importance of NEX source has been increasing during the last decade due to the lack  
4 of mitigation measures, VEX contribution is still generally higher than NEX. However the  
5 difference (in PM10) between the VEX and NEX contribution is not significant at BCN-UB, FI-UB  
6 and ATH-SUB sites, which can be generally interpreted as an equal contribution from the two sub-  
7 sources. At the TR site (POR-TR) the VEX contribution is significantly higher (by a factor >2).  
8 In PM2.5 the share between VEX and NEX varies considerably depending on the site (Figure 6). At  
9 POR-TR, BCN-UB, FI-UB and ATH-SUB the emissions from VEX have higher contribution,  
10 while not in MLN-UB. The NEX contribution is significantly lower in PM2.5 due to the coarser  
11 size distribution; only in MLN-UB the VEX and NEX contributions in PM2.5 are similar. The daily  
12 variation of source contributions at all sites can be seen in Figure S5.

13  
14 Individual source contributions were also averaged during only days of exceedances of the PM10  
15 daily limit value ( $50 \mu\text{g}/\text{m}^3$ ), except in BCN-UB where this threshold was never reached and  $40$   
16  $\mu\text{g}/\text{m}^3$  was used. During exceedance days (or high pollution days), the sum of VEX and NEX  
17 contributions changes in PM10 and PM2.5 respectively from 25 and 21% to 27 and 22% in BCN-  
18 UB, from 31 and 31% to 43 and 32% in FI-UB, from 16% and 15% to 19% and 13% in MLN-UB ,  
19 from 18 and 20% to 7 and 10% in ATH-SUB and from 31 and 37% to 31 and 33% in POR-TR  
20 (Table 3).

## 21 22 Secondary processes

23 Secondary nitrate (SNI) factor reproduces nearly the totality of the mass of ammonium nitrate  
24 formed from NO<sub>x</sub> precursors emitted from traffic, biomass burning and industries. The contribution  
25 of road traffic to this factor is unknown. The composition of this factor (Figure 3) is very similar  
26 among the different cities, NO<sub>3</sub><sup>-</sup> being the main component (28-50%). Nitrate is usually neutralised  
27 by ammonium (5-16%) or in the case of ATH-SUB by Na (11%). Another important component is  
28 OC representing the condensation of semi-volatile organics on the high specific surface area of the  
29 ammonium nitrate particles. EC is also present in significant concentrations (>1%) although not in  
30 the case of POR-TR where other primary elements can be observed in this profile (Si, Al, Ca, Fe  
31 and K). As previously explained the traffic-related share of secondary nitrate is unknown but in  
32 most of sites it is likely to be very important: as an example one should consider that the traffic  
33 share of the NO<sub>x</sub> emission inventory for the study areas is between 30% and 80%. However the  
34 high uncertainty in emission inventory (mostly for the lack of biomass combustion emissions) does  
35 not allow drawing quantitative estimates. The secondary nitrate annual average contributions to  
36 PM10 range from  $2.2 \mu\text{g}/\text{m}^3$  in FI-UB,  $3.0\text{-}3.2 \mu\text{g}/\text{m}^3$  in POR-TR, BCN-UB and ATH-SUB, and  
37  $11.0 \mu\text{g}/\text{m}^3$  in MLN-UB. For PM2.5 the annual contributions are in the range between  $0.7 \mu\text{g}/\text{m}^3$   
38 (ATH-SUB) to  $8.9 \mu\text{g}/\text{m}^3$  in MLN-UB. As already mentioned these high nitrate levels in the Po  
39 Valley are due to several factors: i) a large urban and industrial agglomeration and associated road  
40 traffic; ii) an intensive use of biomass burning in the basin; iii) high NH<sub>3</sub> levels, emitted from  
41 agricultural and animal husbandry activities; iv) the peculiar meteorology favouring frequent and  
42 marked thermal inversions.

43  
44 The factor SSO was found at all cities with a rather constant composition, revealing a mainly  
45 regional origin of these aerosols across the Mediterranean (Figure 3). The main components are S,

1  $\text{NH}_4^+$  and OC. EC can be also found at 4-5% concentration in BCN-UB and MLN-UB, indicating a  
2 mixing with other (primary) sources. At two sites (POR-TR and MLN-UB), this factor was  
3 combined with the heavy oil combustion, thus adding  $\text{NO}_3^-$ , V and Ni, which in the other cities  
4 (BCN-UB, FI-UB and ATH-SUB) appears as an independent source. Other elements that can  
5 appear in this source are Si, Na and K, although in concentrations below 1%. SSO aerosols are at all  
6 sites in the fine mode (ratio  $\text{PM}_{2.5}/\text{PM}_{10}$  close to 1), but the variability of contributions across the  
7 Mediterranean does not show the same pattern observed for the concentrations of Sulphate. The  
8 contributions were progressively increasing from POR-TR ( $3.3 \mu\text{g}/\text{m}^3$  in  $\text{PM}_{2.5}$ ), ATH-SUB ( $3.8$   
9  $\mu\text{g}/\text{m}^3$ ), FI-UB ( $4.2 \mu\text{g}/\text{m}^3$ ) to MLN-UB and BCN-UB ( $5.7 \mu\text{g}/\text{m}^3$ ) (Figure 5). The reason for this  
10 higher contribution might be related to the inclusion of some local sources, as suggested by the  
11 presence of EC primary combustion particles only at these two sites. The seasonal trend is clear  
12 with maxima in the warmer months probably due to the enhanced photochemical activity; this is  
13 less clear in MLN-UB where high concentration in fall and winter may be due to aqueous phase  
14 formation in the fogs which occur frequently at this time of year (Figure S5). POR-TR registered  
15 the highest daily peaks, when the site is under the influence of NW winds, probably due to the  
16 emissions from the Porto Refinery, a plant carrying out crude oil industrial processing for the  
17 petrochemical industry.

18 During exceedance days (or high pollution days), the SSO contribution in  $\text{PM}_{10}$ - $\text{PM}_{2.5}$  always  
19 decreases from 27-38% to 19-22% in BCN-UB, from 10-13% to 5-2% in POR-TR, from 21-30% to  
20 6-6% in FI-UB, from 13-19% to 9-11% in MLN-UB, and from 19-32% to 2-5% in ATH-SUB  
21 (Table 3).

22

23

24 Marine aerosols

25

26 Depending on the geography of each site, sea salt can reach the receptor in a “fresh” or “aged”  
27 form, or both. The main chemical difference is the absence of chlorine in the aged sea salt coupled  
28 with the presence of the nitrates which means that sodium is in the form of sodium nitrate. Fresh sea  
29 salt was identified at POR-TR, FI-UB and ATH-SUB, while aged sea salt was found at MLN-UB,  
30 FI-UB and BCN-UB. As shown in Figure 3, the mass fraction of nitrate ( $\mu\text{g}/\mu\text{g}$ ) is considerably  
31 higher in the aged profiles, by one order of magnitude when compared to the fresh profile. In FI-  
32 UB, where both fresh and aged factors were found, nitrate is absent in the fresh sea salt and chlorine  
33 is absent in the aged factor, which shows also particularly high level of OC indicating the mixing of  
34 the aged sea salt with anthropogenic plumes, likely due to the refinery emissions at the coast of  
35 Livorno. In all factors the absence of ammonium indicates clearly the neutralisation of nitrate by  
36 sodium. Mean contributions of sea salt (Figure 5) in  $\text{PM}_{10}$  were revealed to be generally higher (by  
37 25%) than what was found with the chemical speciation ( $2.5$  vs  $1.5 \mu\text{g}/\text{m}^3$  in BCN-UB,  $5.5$  vs  $4.4$   
38  $\mu\text{g}/\text{m}^3$  in POR-TR,  $1.8$  vs  $0.6 \mu\text{g}/\text{m}^3$  in FI-UB,  $1.1$  vs  $0.7 \mu\text{g}/\text{m}^3$  in MLN-UB, and  $1.0$  vs  $1.6 \mu\text{g}/\text{m}^3$   
39 in ATH-SUB) due to the involvement of coarse nitrate and water. In  $\text{PM}_{2.5}$  the PMF contribution  
40 matches with the chemical data (slope = 1,  $r^2 = 0.95$ ). Consequently, the comparison of PMF  
41 contributions reflects the same conclusions drawn in the PM speciation section with lower levels of  
42 sea salt at the inland Italian cities (FI and MLN) and higher at the Mediterranean coastal sites, with  
43 the highest contribution observed at the Atlantic site (POR). Daily source contributions can be seen  
44 in Figure S5. During exceedance days (or high pollution days), the sea salt contribution in  $\text{PM}_{10}$ -

1 PM2.5 generally decrease from 11-3% to 2-1% in BCN-UB, from 16-4% to 3-0% in POR-TR, from  
2 9-2% to 0-1% in FI-UB, or does not change in MLN-UB and ATH-SUB (Table 3).

### 3 4 5 Mineral sources

6 Saharan dust was separated from local dust only at FI-UB, BCN-UB and ATH-SUB (by means of  
7 PMF in FI and by the percentile method for BCN and ATH). In MLN-UB and POR-TR the  
8 contribution of Saharan dust was estimated as negligible. The chemical profile of Saharan dust (as  
9 estimated in FI-UB by PMF) shows a composition very close to the average of the earth's crust,  
10 with enrichment factors (EF), calculated with respect to Al using the average continental crust  
11 composition reported by (Mason, 1966; Rahn 1976), that are all close to one: 0.99 (Mg), 0.83 (Si),  
12 1.08 (K), 0.92 (Ca), 1.0 (Ti) and 1.1 (Fe) (Figure 3). The annual mean Saharan dust contribution  
13 during AIRUSE sampling days was estimated as 0.3  $\mu\text{g}/\text{m}^3$  (1%) in BCN-UB, 0.7  $\mu\text{g}/\text{m}^3$  (4%) in  
14 FI-UB, and 3.0  $\mu\text{g}/\text{m}^3$  (14%) in ATH-SUB (Figure 5). This large difference is due to the Southern  
15 location of Athens, and the severity of some Saharan dust episodes in the eastern part of the Basin  
16 with higher frequency than average, during the period of this study. As mentioned by previous  
17 studies, Saharan dust transport occurs in different seasons in western and eastern sides of the  
18 Mediterranean (Querol et al., 2009; Pey et al., 2013). Saharan dust inputs in the western side of the  
19 Mediterranean are considerably higher between May and October, and in March, when compared to  
20 the rest of the year. On the contrary, such inputs are clearly higher between November and May in  
21 the eastern part of the Mediterranean. An intermediate outcome is observed for central locations in  
22 the Mediterranean, where only slightly higher summer contributions are detected (Pey et al., 2013).  
23 For PM2.5 the SAH contribution was estimated only at FI-UB (0.2  $\mu\text{g}/\text{m}^3$ ) and ATH-SUB (0.7  
24  $\mu\text{g}/\text{m}^3$ ), with PM2.5/PM10 ratio equal to 0.2 in both cases. Concerning PM exceedances, the  
25 relative burden of Saharan dust increases during exceedance days only in ATH-SUB, where it is on  
26 average the main source of PM10 (52%) and PM2.5 (45%) when the daily limit value of 50  $\mu\text{g}/\text{m}^3$   
27 is exceeded. No contributions from SAH were found in FI-UB and BCN-UB during days with  
28 PM10 above 50  $\mu\text{g}/\text{m}^3$  and 40  $\mu\text{g}/\text{m}^3$ , respectively.

29  
30 Besides the long-range transported mineral dust from the Sahara, a significant part of mineral dust  
31 was found to be locally emitted in all cities (Local dust, LDU). The ratio SAH/LDU is usually very  
32 low: <0.1 in POR-TR and MLN-UB, 0.1 in BCN-UB and 0.3 in FI-UB, indicating that at these sites  
33 Saharan dust is 0-23% of measured mineral dust, with the rest emitted by human activities or of  
34 local origin. Only in ATH-SUB the SAH contribution was higher (ratio SAH/LDU=1.4) than the  
35 local dust due both to the geographical position of Athens and the suburban location of the  
36 measurement site (i.e. lower anthropogenic contribution than at UB sites). The chemical profile of  
37 LDU is the one shown in Figure 3 (the MIN profile is used). Although the major components are  
38 similar at all sites (Si, Al, Ca, Fe, OC and K), some differences can be observed. The highest ratio  
39 Ca/Al is found in FI-UB (6.3) due to the clear PMF separation from SAH contribution (ratio  
40 Ca/Al=0.4, similarly to earth crust). The other cities show Ca/Al ratios in the mineral dust factors  
41 varying from 0.5 (POR-TR) to 2.2 (BCN-UB), which is influenced by the SAH contribution as well  
42 as the local geology and share of Ca-rich local emissions. The ratio Si/Al varies within 2.0 and 3.8.  
43 The ratio OC/Ca is generally well above the stoichiometric CC/Ca ratio in calcite (0.3) revealing  
44 additional sources of organic carbon such as biogenic OC and/or road dust, mostly in MLN-UB,  
45 where the complex atmospheric dynamics impede the separation of sources. Other common

1 components of LDU are  $\text{NO}_3^-$  (except in POR-TR), S likely from gypsum, Cu, Zn and Ba,  
2 suggesting possible interference from road dust. LDU contributions to PM10 range within 8-12% at  
3 SUB and UB sites ( $2.4\text{-}3.3 \mu\text{g}/\text{m}^3$ ) and increase to  $6.3 \mu\text{g}/\text{m}^3$  (18%) at the TR site, revealing a  
4 contribution from road dust resuspension. In PM2.5 the SUB-UB range was  $0.3\text{-}1.5 \mu\text{g}/\text{m}^3$  (2-7%)  
5 and  $3.8 \mu\text{g}/\text{m}^3$  (15%) at the TR site. The relative contribution (%) does not increase during  
6 exceedances days, with the exception of POR-TR, where it rises to 28% and 20% for PM10 and  
7 PM2.5, respectively. The daily variation of LDU contributions shows generally higher values from  
8 spring to autumn at all cities (Figure S5). Above the background contributions, sporadic peaks are  
9 also found, mostly at POR-TR, probably related to road dust emissions, not well completely  
10 included in the NEX factor.

### 11 Heavy oil combustion

12  
13 As already mentioned, the contribution of heavy oil combustion was separated only at the cities  
14 nearest to the Mediterranean shipping routes (BCN, FI and ATH) in spite of the fact that V and Ni  
15 concentrations in POR-TR were twice as high as in FI-UB. In POR-TR and MLN-UB, the HOC  
16 source is mixed with the SSO in the combined source HOS. HOC particles are commonly  
17 composed by EC, OC and S explaining the high variance of V and Ni. The difference between  
18 AIRUSE sites concerns only specific trace elements such as Zn, Sn, Ba (in BCN-UB), Ba and Se (in  
19 FI-UB), Sr and Sb (in ATH-SUB), although only a small amount of variance of these elements is  
20 explained by HOC (Tables S2-S6). The annual contribution of HOC is practically the same in BCN-  
21 UB, FI-UB and ATH-SUB ( $0.8\text{-}1.0 \mu\text{g}/\text{m}^3$  in PM10 and  $0.7\text{-}0.8 \mu\text{g}/\text{m}^3$  in PM2.5). The contribution  
22 in POR-TR and MLN-UB could not be separated from the composite HOS. The daily variation of  
23 HOC contributions, as estimated by PMF is shown in Figure S5. In FI-UB and BCN-UB higher  
24 contributions are observed in summer due to the higher air circulation, which favours their transport  
25 and distribution across the regional area, while in ATH-SUB no clear seasonal trend is observed for  
26 HOC probably because of the variety of the sources that may contribute to this factor (residential  
27 heating and shipping). During exceedance days (or high pollution days), the HOC contribution in  
28 PM10-PM2.5 does not change significantly.

### 29 30 Industrial emissions

31  
32 The impact of industrial emissions was identified in only three cities: BCN-UB, POR-TR and  
33 MLN-UB. Florence and Athens are in fact the less industrialised cities among the AIRUSE  
34 consortium. In the three industrialised cities, OC and Fe are commonly present as main components  
35 (Figure 3). Besides OC and Fe, in BCN-UB and POR-TR the presence of Zn, Pb, S, Cu, Cd, Sb and  
36 Mn indicate high temperature metal processing, pointing at the smelters located SW of BCN-UB  
37 and East of POR-TR. In MLN-UB the industrial source presents a different chemical profile with  
38  $\text{NO}_3^-$ , EC, Ca, Cl as main components (together with OC and Fe) and a high variance of Cr, Ni, Cu  
39 and Mn explained, suggesting a more mixed origin, including metallurgy and also construction  
40 activities (Tables S2-S6). The impact of industrial emissions upon PM10 and PM2.5 is similarly  
41 low at MLN, POR and BCN, ranging within  $1.2\text{-}3.3 \mu\text{g}/\text{m}^3$  as annual means and with a  
42 PM2.5/PM10 ratio close to 1. No typical seasonal trend is observable at any site (Figure S5). The  
43 contribution was rather constant throughout the year (around  $1 \mu\text{g}/\text{m}^3$  daily) in MLN-UB and BCN-  
44 UB, while elevated peaks (up to  $13 \mu\text{g}/\text{m}^3$  as a daily mean) are registered in POR-TR, mostly in the  
45 warmer months. During exceedance days (or high pollution days), the IND contribution in PM10-



1 PM2.5 slightly increases from 11-12% to 17-19% in BCN-UB, and decreases from 4-5% to 2-1% in  
2 POR-TR, and from 9-5% to 4-3% in MLN-UB (Table 3).

### 3 4 Biomass burning

5  
6 As previously shown, concentrations of levoglucosan varied by over one order of magnitude among  
7 the AIRUSE cities, indicating very contrasting scenarios across the Mediterranean for emissions  
8 from biomass burning. Similarly, the PMF identified a biomass burning source only in four of the  
9 five cities due to the low levels of levoglucosan in BCN-UB (20 ng/m<sup>3</sup> as annual mean). In all other  
10 cities, levoglucosan is the main tracer in the chemical profile of the biomass burning source  
11 identified by PMF (except in ATH-SUB, where levoglucosan was not used as input species for  
12 PMF due to the high S/N ratio). Levoglucosan represents 4-8% of PM mass in biomass burning  
13 factor profile; OC and EC are the major components in the BB profile (12-65% and 4-14%,  
14 respectively). In spite of these quite large ranges, the OC/EC ratio can be used as a more robust  
15 diagnostic of BB composition. The OC/EC ratio in BB aerosols varies from 2.6 (ATH-SUB), 2.9  
16 (POR-TR), 4.6 (MLN-UB) to 6.1 (FI-UB) which may be explained by a higher proportion of  
17 secondary organic aerosols in MLN-UB and FI-UB or by different wood types and combustion  
18 appliances. Also K (probably the soluble fraction) tracks BB aerosols, representing 2-4% of the  
19 mass. Other components can be observed, although more sporadically, such as Cl, S, Zn, Pb, NH<sub>4</sub><sup>+</sup>  
20 and NO<sub>3</sub><sup>-</sup> (Figures 3 and Tables S2-S6). BB contributions reproduce quite well the gradients found  
21 for levoglucosan among the AIRUSE cities. Although levoglucosan has been detected in some  
22 samples from BCN, biomass burning could not be assigned as a significant contributor to PM. In  
23 the other cities, an annual mean of 1.2-1.4 µg/m<sup>3</sup> (7-10%) is estimated in ATH-SUB, 2.9-2.8 µg/m<sup>3</sup>  
24 (15-20%) in FI-UB, 4.2-4.4 µg/m<sup>3</sup> (12-17%) in POR-TR, up to 7.3-5.1 µg/m<sup>3</sup> (17%) in MLN-UB.  
25 Therefore, this reveals quite a contrasting impact of BB emissions across the Mediterranean  
26 depending on the type of fuel and combustion device used in each region for residential heating.  
27 Differently from other cities, Barcelona is well supplied with natural gas for residential heating;  
28 Florence is also well supplied with natural gas but in the suburbs on the hill there are commonly  
29 chimneys. Even in Milan the use of natural gas for heating is very extensive, however, also due to  
30 the current economic crisis, many citizens are equipped with small pellet stoves. In ATH the BB  
31 source is also associated with tracers of waste combustion, such as As, Cd, Sb and Pb, with  
32 explained variance ranging between 12% and 72%, as citizens of Athens have turned to alternative  
33 heating fuels, such as wood, due to the economic crisis and the increased prices of diesel oil, which  
34 has been the regular means of residential heating in Greece. In many cases, treated wood or even  
35 combustible wastes are now used as fuel. As previously shown for the traffic source, another factor  
36 identified by PMF was secondary nitrate (SNI). Although in urban environments nitrate mainly  
37 arises from NO<sub>x</sub> from traffic, a substantial fraction can also be derived from biomass burning  
38 emissions. Therefore for each city, the corresponding share of NO<sub>x</sub> due to biomass burning can be  
39 applied also to SNI. Based on this approach, percentages of 16 and 13 were adopted in POR-TR and  
40 MLN-UB, respectively, to account for SNI from biomass burning. In FI-UB, on the basis of the  
41 emission inventory, about 10% of NO<sub>x</sub> emissions are due to domestic heating, with only 2%  
42 attributable to stoves and chimneys (<http://servizi2.regione.toscana.it/aria/>); it is however suspected  
43 that these data underestimate the contribution of domestic heating BB to NO<sub>x</sub>. Thus, in POR-TR,  
44 the total contribution from BB was estimated to be 4.7 µg/m<sup>3</sup> (13% of PM10) and 4.6 µg/m<sup>3</sup> (18%

1 of PM<sub>2.5</sub>). In MLN-UB, the total contribution from BB represented 8.7 µg/m<sup>3</sup> in PM<sub>10</sub> (23%) and  
2 6.3 µg/m<sup>3</sup> in PM<sub>2.5</sub> (21%).

3 The impact of BB emissions is especially high in the winter months (Figure S5), due to the  
4 generalised use of wood for residential heating (Gonçalves et al., 2012). The contribution of BB to  
5 PM in POR-TR was also higher in September. Several wildfires were registered in the Porto district  
6 in this particularly hot and dry month. In MLN-UB the stagnant conditions and reduced boundary  
7 layer height induced by the typical meteorology of the Po Valley also enhance BB contributions  
8 during winter months. The relative contribution from biomass burning to PM<sub>10</sub> and PM<sub>2.5</sub>  
9 generally increases on exceedance days in POR-TR, MLN-UB and FI-UB. The percentages  
10 increase in fact from 23-21% to 35-26% in MLN-UB, from 13-18% to 25-36% (POR-TR), from 15-  
11 20% to 30-32% (FI-UB). Conversely, in ATH-SUB, during exceedances days the contribution from  
12 BB is substantially reduced (from 7-10% to 1-2%, Table 3). This is again due to exceedances in  
13 Athens being caused by African dust intrusions and the relative suppression of other source  
14 contribution during exceedance days.

15 Recent research attention has been focused on the importance of other sources/process contributing  
16 to the non-fossil OC in urban ambient air, namely food cooking (Crippa et al. 2013, Allan et al.,  
17 2010; Mohr et al., 2012), and enhanced biogenic secondary aerosols (Hoyle et al., 2011; Kroll et al.,  
18 2006). The quantification of these two sources/processes require the use of a combination of  
19 measurement techniques: Aerosol Mass Spectrometer (AMS) and off-line radiocarbon analysis on  
20 PM filters, which could not be performed within AIRUSE. For example, in summer in Barcelona  
21 cooking was estimated to be responsible of 17% of organic aerosols (OA being 60% of PM<sub>1</sub>)  
22 (Minguillón et al., 2015), while in Athens COA was not found as a separate source, but mixed with  
23 the traffic-related factor, contributing 17% of OA (Kostenidou et al., 2014). The influence of road  
24 traffic emissions such as NO<sub>x</sub> on the formation of biogenic secondary aerosols (Hoyle et al., 2011)  
25 has been observed in Barcelona, where an increase of non-fossil secondary organic aerosol was  
26 registered when comparing a period with low traffic emissions with a period with high traffic  
27 emissions, supported by the increase of individual organic compounds such as poly-acids (malic  
28 acid, 3-hydroglutaric acid, MBTCA and 2-methylglyceric acid) (Minguillón et al., 2015).

29

30

31

32

## 32 **4. Conclusions**

33

34 Based on the simultaneous chemical characterisation of PM<sub>10</sub> and PM<sub>2.5</sub> samples collected every  
35 third day across 12 months at five Southern European cities important differences were observed.  
36 Thus, in FI-UB, MLN-UB and POR-TR, OM+EC was the main PM<sub>10</sub> constituent, accounting for  
37 57, 45 and 37% of the PM<sub>10</sub> load and 69, 45 and 48 of the PM<sub>2.5</sub>. However, at BCN-UB and ATH-  
38 SUB these PM components were still dominant, but made up only 27 and 36% of PM<sub>10</sub> and 30 and  
39 45% of PM<sub>2.5</sub>.

40 The PM fraction accounted by secondary inorganic aerosols (sulphate, nitrate and ammonium)  
41 showed also significant variations with a load of 18-20% of PM<sub>10</sub> for FI-UB and BCN-UB, 30%  
42 for ATH-SUB and 35% in MLN-UB, and 21-22% of PM<sub>2.5</sub> for FI-UB and BCN-UB, 33% in  
43 MLN-UB and 37% for ATH-SUB. For the POR-TR site the SIA percentage was reduced due to the  
44 increase of contributions from OM+EC (mostly from exhaust emissions) and mineral dust (mostly  
45 from road dust), and made up 15% of PM<sub>10</sub> and PM<sub>2.5</sub>.

1 Mineral dust was one of the main PM10 components at all sites ranging from 10 (MLN-UB) to 21%  
2 (ATH-SUB) of the PM10 load. In PM2.5, as expected from the coarser mode of occurrence of  
3 mineral dust, the contribution was reduced down to 4 (FI) – 10% (ATH) in all cases.

4 The sea salt contribution reached the maximum at the Atlantic site, 13% of PM10 and 5% of PM2.5  
5 in POR, followed by the other two Mediterranean coastal sites, BCN and ATH (7 and 8 % of PM10  
6 and 3 and 2 % of PM2.5); the minimum sea salt contributions were recorded in the inland Italian  
7 cities, MLN and FI (2-3% of PM10 and 1% of PM2.5).

8 The sum of vehicle exhaust and vehicle non-exhaust emissions is unequivocally the most important  
9 source of PM10 (18-31% at all sites, except in MLN-UB where SNI and SSO dominate the mass),  
10 while for PM2.5 it is clearly the largest source for POR-TR (37%), the second one at BCN-UB, FI-  
11 UB and ATH-SUB after Secondary sulphate and organics (which likely receives significant  
12 transboundary contribution). In PM2.5 MLN-UB Secondary nitrate is the main contributor although  
13 it does not identify one specific source.

14 Another important “source” of PM10 (19-27%) is Secondary sulphate and organics at BCN-UB, FI-  
15 UB and ATH-SUB, while this only represents 13% of PM10 in MLN-UB and 10% of PM10 in  
16 POR-TR. The relative importance of Secondary sulphate and organics is higher in PM2.5 (19-38%  
17 at SUB and UB sites and 13% in POR-TR). The contributions (in PM2.5) progressively increase  
18 from POR-TR (3.3  $\mu\text{g}/\text{m}^3$ ), ATH-SUB (3.8  $\mu\text{g}/\text{m}^3$ ), FI-UB (4.2  $\mu\text{g}/\text{m}^3$ ) to MLN-UB and BCN-UB  
19 (5.6-5.7  $\mu\text{g}/\text{m}^3$ ).

20 Another important source of PM10 is Biomass burning (13% in POR-TR, 15% in FI-UB, and 23%  
21 in MLN-UB), although it is only 7% in ATH-SUB and negligible in BCN-UB. In PM2.5, BB is the  
22 second most important source in MLN-UB (21%) and in POR-TR (18%), the third in FI-UB (20%)  
23 and ATH-SUB (10%), but again negligible (<2%) in BCN-UB. This large discrepancy among cities  
24 is mostly due to the degree of penetration of wood (and its derivatives) as fuel for residential  
25 heating. In Barcelona natural gas is very well supplied across the city and used as fuel in 96% of  
26 homes, while, in other cities, PM levels increase on an annual basis by 1-6  $\mu\text{g}/\text{m}^3$  due to this source.

27 Other significant anthropogenic sources are:

28 - Local dust, 8-12% of PM10 at SUB and UB sites and 18% at the TR site, revealing a contribution  
29 from road dust resuspension. In PM2.5 percentages decrease to 2-7% at SUB-UB sites and 15% at  
30 the TR site.

31 - Industry, mainly metallurgy contributing 4-8% of PM10 (5-9% in PM2.5), but only at BCN-UB,  
32 POR-TR and MLN-UB. No clear impact of industrial emissions was found in FI-UB and ATH-  
33 SUB.

34 - Natural contributions consist of Sea salt (16% of PM10 in POR-TR but only 2-11% in the other  
35 cities) and Saharan dust (14% in ATH-SUB) but less than 4% in the other cities.

36 - Other sources of non-fossil OC, such as food cooking and the formation of enhanced biogenic  
37 secondary organic aerosol could not be separated due to the lack of specific techniques.

38 During high pollution days, the largest specific source (i.e. excluding SSO and SNI) of PM10 and  
39 PM2.5 are: VEX+NEX in BCN-UB (27-22%) and POR-TR (31-33%), BB in FI-UB (30-33%) and  
40 MLN-UB (35-26%) and Saharan dust in ATH-SUB (52-45%). During those days, there are also  
41 quite important Industrial contributions in BCN-UB (17-18%) and Local dust in POR-TR (28-  
42 20%).

43

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Table 1. Mean PM and component concentrations for the study period at the five AIRUSE cities.  
NA: not available

ng/m <sup>3</sup>	PM10					PM2.5				
	BCN-UB	POR-TR	FI-UB	MLN-UB	ATH-SUB	BCN-UB	POR-TR	FI-UB	MLN-UB	ATH-SUB
PM	22526	34520	18896	38074	19782	15001	26680	13213	30129	11003
p90.4	33578	52869	31094	65644	30946					
OM	4959	7625	9634	15354	5556	4400	7783	8162	11741	4631
TC	3863	10969	6440	10357	3684	3444	11288	5468	8307	3048
EC	1108	4814	1088	1827	416	1000	5006	934	1784	324
OC	2755	6155	5352	8530	3268	2444	6282	4534	6523	2724
CO <sub>3</sub> <sup>2-</sup>	151	35	144	29	34	NA	NA	NA	NA	NA
SO <sub>4</sub> <sup>2-</sup>	1985	2470	1737	3001	3651	1685	2000	1542	1934	2888
NO <sub>3</sub> <sup>-</sup>	1990	1954	1184	6009	1164	922	1198	639	5675	173



NH <sub>4</sub> <sup>+</sup>	604	703	496	3327	1013	709	658	548	2201	943
Levoglucozan	NA	NA	NA	NA	NA	20	387	255	274	37
K	176	429	250	373	251	87	343	172	303	115
S	751	890	780	1089	1255	581	782	698	1071	911
Cl	599	2284	254	341	617	178	690	22	272	41
Na	697	1488	375	190	670	163	440	59	178	112
Mg	155	283	116	113	210	40	82	17	21	35
Al	225	444	194	282	400	66	226	39	149	90
Si	533	912	569	872	994	156	475	126	325	234
Ca	618	336	619	640	778	143	166	104	237	175
Fe	477	841	446	1141	419	146	374	88	317	112
Cu	19.3	32.1	22.3	61.9	6.2	6.9	15.6	4.7	32.6	2.2
Zn	63.8	103.2	18.7	82.6	18.0	45.0	90.7	10.3	56.2	9.9
Ba	11.1	35.6	14.9	59.6	16.1	4.4	15.8	4.7	52.3	6.9
Sn	4.6	8.1	NA	34.0	1.5	2.2	4.7	NA	32.3	1.0
Sb	2.6	5.2	NA	21.2	0.8	1.1	5.1	NA	20.7	0.5
Ni	1.7	2.8	1.4	5.3	2.6	1.3	2.4	1.0	4.6	1.5
V	4.5	4.6	2.1	2.3	4.0	3.7	3.1	1.7	2.6	2.7
Cr	3.0	4.6	3.2	4.7	2.5	1.3	2.0	0.8	2.1	2.0
Mo	9.3	4.1	1.7	NA	1.8	9.7	1.7	1.5	NA	1.7
Pb	7.0	15.0	4.3	18.6	4.2	5.4	13.3	3.7	15.2	2.7
Cd	0.2	0.2	0.2	NA	0.1	0.1	0.3	0.2	NA	0.1
Co	0.1	0.1	NA	NA	0.1	0.1	0.2	NA	NA	0.1
As	0.4	1.6	0.5	NA	0.6	0.3	0.7	0.4	NA	0.4
Se	0.3	1.0	0.6	NA	0.5	0.2	0.4	0.5	NA	0.3
Ge	0.2	0.1	NA	NA	0.6	0.2	0.1	NA	NA	0.6
W	0.4	0.3	NA	NA	0.6	0.2	0.5	NA	NA	0.6
Bi	0.4	0.3	NA	NA	0.1	0.2	0.2	NA	NA	0.1
Br	NA	10.9	4.4	19.8	5.7	NA	7.6	3.6	10.3	3.4
P	16.0	24.2	9.5	28.0	9.2	6.5	11.0	3.5	NA	6.8
Ti	16.3	25.5	13.7	30.2	24.7	4.9	14.5	3.5	14.3	8.2
Mn	9.9	14.3	7.1	16.3	7.1	4.6	8.8	2.1	8.5	2.2
Rb	0.4	5.6	1.7	1.6	1.7	0.2	2.7	0.7	0.9	0.8
Sr	2.1	3.6	2.1	13.0	3.1	0.6	1.1	0.8	13.5	1.0
Y	0.2	6.2	0.7	NA	0.7	0.2	1.7	0.7	NA	0.7
Zr	6.7	5.9	2.2	NA	1.7	5.5	2.3	0.8	NA	1.1
Li	0.2	0.7	NA	NA	0.3	0.1	0.5	NA	NA	0.1
Nb	0.4	0.5	NA	NA	0.5	0.2	0.5	NA	NA	0.3
Ga	0.1	0.2	NA	NA	0.2	0.1	0.2	NA	NA	0.1
Th	0.1	0.01	NA	NA	0.2	0.1	0.1	NA	NA	0.2
La	0.2	0.3	0.5	NA	0.3	0.1	0.2	0.3	NA	0.2
Ce	0.4	0.8	0.5	NA	0.4	0.2	0.5	0.3	NA	0.3
	BCN-UB	POR-TR	FI-UB	MLN-UB	ATH-SUB	BCN-UB	POR-TR	FI-UB	MLN-UB	ATH-SUB
Secondary inorganic	4578	5072	3448	13147	5869	3316	3902	2724	9871	4004
Primary	7818	16966	7382	9851	6806	3574	10767	3748	7531	1884
POM+EC	2270	8257	4438	5918	853	2051	8586	3157	5795	663

Secondary	8619	9901	9734	25832	12081	6873	8746	9013	17876	9014
Sea salt	1494	4381	651	733	1655	380	1243	106	448	237
Mineral dust	4054	4341	2273	3790	4236	1144	2181	486	1286	986
Unexplained	6334	7792	1846	6188	1967	4762	6751	657	4449	966
Reconstructed	16192	26728	17050	31886	17815	10239	19929	12556	25680	10037

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Table 2. Summary of input species, identified factors and constraints for city-specific PMF analyses.

Station	Input species	Sources/Factors	Constraints
BCN-UB	EC, OC, Al, Ca, Fe, K, Mg, Na, Cl <sup>-</sup> , Ti, V, Cr, Mn, Ni, Cu, Zn, Li, Ga, As, Se, Rb, Sr, Cd, Sn, Sb, Ba, La, Ce, Pb, S, NH <sub>4</sub> <sup>+</sup> , NO <sub>3</sub> <sup>-</sup>	Vehicle exhaust (VEX), Vehicle non-exhaust (NEX), Secondary nitrate (SNI), Mineral (MIN), Secondary sulphate & organics (SSO), Industrial (IND), Heavy oil combustion (HOC) and Aged sea salt (SEA).	<ul style="list-style-type: none"> <li>• Pulling the difference of source contributions between PM10 and PM2.5 to zero.</li> <li>• Pulling the chemical profile (24 species) of the NEX source towards the experimental profile of road dust obtained in Barcelona (Amato et al., 2009).</li> <li>• Pulling the ratios Cl/Na, S/Na, K/Na, Ca/Na, Mg/Na of the SEA profile to the literature values of 1.8, 0.084, 0.037, 0.038, 0.119 respectively.</li> </ul>
FI-UB	EC, OC, Levoglucosan, Si, Al, Ca, Fe, K, Mg, Na, Cl, Ti, V, Cr, Mn, Ni, Cu, Zn, As, Se, Rb, Sr, Cd, Ba, Pb, S, Br, NH <sub>4</sub> <sup>+</sup> , NO <sub>3</sub> <sup>-</sup>	Aged sea salt (SEA), Saharan dust (SAH), Secondary sulphate & organics (SSO), Vehicle non-exhaust (NEX), Biomass burning (BB), Secondary nitrate (SNI), Vehicle exhaust (VEX), Heavy oil combustion (HOC), Local dust (LDU) and Fresh sea salt (FSS).	<ul style="list-style-type: none"> <li>• Pulling down the EC and OC contributions in the SAH source profile and the NO<sub>3</sub><sup>-</sup> contribution in the Sea Salt profile.</li> <li>• Pulling down the SAH source contributions during a period (1-22/07/13) when the advection of desert dust can be excluded on the basis of all the used transport models.</li> <li>• Pulling the difference of source contributions between PM10 and PM2.5 to zero, only for those days and sources where PM2.5 contribution was higher than PM10 contribution in the base run solution (55 days).</li> </ul>
ATH-SUB	EC, OC, Si, Al, Ca, Fe, K, Mg, Na, Cl, Ti, V, Mn, Ni, Cu, Zn, As, Sr, Cd, Sb, Pb, S, Br, NH <sub>4</sub> <sup>+</sup> , NO <sub>3</sub> <sup>-</sup>	Heavy oil combustion (HOC), Vehicle exhaust (VEX), Secondary nitrate (SNI), Mineral (MIN), Vehicle non-exhaust (NEX), Biomass burning (BB), Secondary sulphate and organics (SSO) and Fresh sea salt (SEA).	<ul style="list-style-type: none"> <li>• For the cases with daily PM2.5 contribution significantly higher than PM10 contribution, PM2.5 contribution was either set to zero (2 cases) or pulled down maximally (4 cases), depending on the respective PM10 contribution.</li> <li>• OC was pulled up in HOC factor</li> <li>• OC was set to have the original value of the unconstrained solution in the BB factor</li> </ul>
POR-TR	EC, OC, Levoglucosan, Si, Al, Ca, Fe, K, Mg, Na, Cl <sup>-</sup> , Ti, V, Cr, Mn, Ni, Cu, Zn, Li, As, Rb, Cd, Sn, Sb, La, Ce, Ba, Pb, S, Br, NH <sub>4</sub> <sup>+</sup> , NO <sub>3</sub> <sup>-</sup>	Biomass burning (BB), Secondary nitrate (SNI), Heavy oil and secondary sulphate (HOS), Mineral (MIN), Sea salt (SEA), Industrial (IND), Vehicle non-exhaust (NEX), and Vehicle exhaust (VEX).	<ul style="list-style-type: none"> <li>• Pulling the difference of source contributions between PM10 and PM2.5 to zero, only for those days and sources where PM2.5 contribution was higher than PM10 contribution in the base run solution.</li> </ul>
MLN-UB	EC, OC, Levoglucosan, Si, Al, Ca, Fe, K, Mg <sup>2+</sup> , Na <sup>+</sup> , Cl <sup>-</sup> , Ti, V, Cr, Mn, Ni, Cu, Zn, Rb, Pb, S, Br, NH <sub>4</sub> <sup>+</sup> , NO <sub>3</sub> <sup>-</sup>	Vehicle exhaust (VEX), Vehicle non-exhaust (NEX), Mineral dust (MIN), Industrial (IND), Aged sea salt (SEA), Biomass burning (BB), Secondary nitrate (SNI) and Heavy oil combustion & secondary sulphate (HOS).	<ul style="list-style-type: none"> <li>• Setting to zero the presence of levoglucosan in VEX and SEA factors.</li> <li>• Pulling down maximally the presence of Na<sup>+</sup> in the SNI factor.</li> <li>• In the SEA profile pulling the ratio Cl/Na<sup>+</sup> to the literature value of 1.8.</li> </ul>

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Table 3. Average contribution (%) of PM10 and PM2.5 sources during high pollution days (PM10>50µg/m<sup>3</sup>, and >40µg/m<sup>3</sup> in BCN-UB)

	BCN-UB		FI-UB		ATH-SUB		POR-TR		MLN-UB	
	PM10	PM2.5	PM10	PM2.5	PM10	PM2.5	PM10	PM2.5	PM10	PM2.5
Aged sea salt	2	1	<1	<1			3	<1	2	1
Saharan dust	<1	<1	<1	<1	52	45	<1	<1	<1	<1
Local dust	4	2	<1	<1	1	2	27	22	3	2
Sec. sulphate & organics	19	22	6	6	2	5	5*	2*	9*	11*
Vehicle non-exhaust	14	2	9	1	3	1	6	3	14	8
Vehicle exhaust	13	20	5	5	4	9	25	30	5	5
Heavy oil combustion	4	6	3	3	3	10				
Industrial	17	18			<1	<1	2	1	4	3
Secondary nitrate	27	29	36	32	3	4	7	3	28	34
Fresh sea salt			<1	<1	7	1				
Biomass burning			30	33	1	2	25	33	35	26
Unaccounted			8	20	24	21		5		10

\*includes heavy oil combustion

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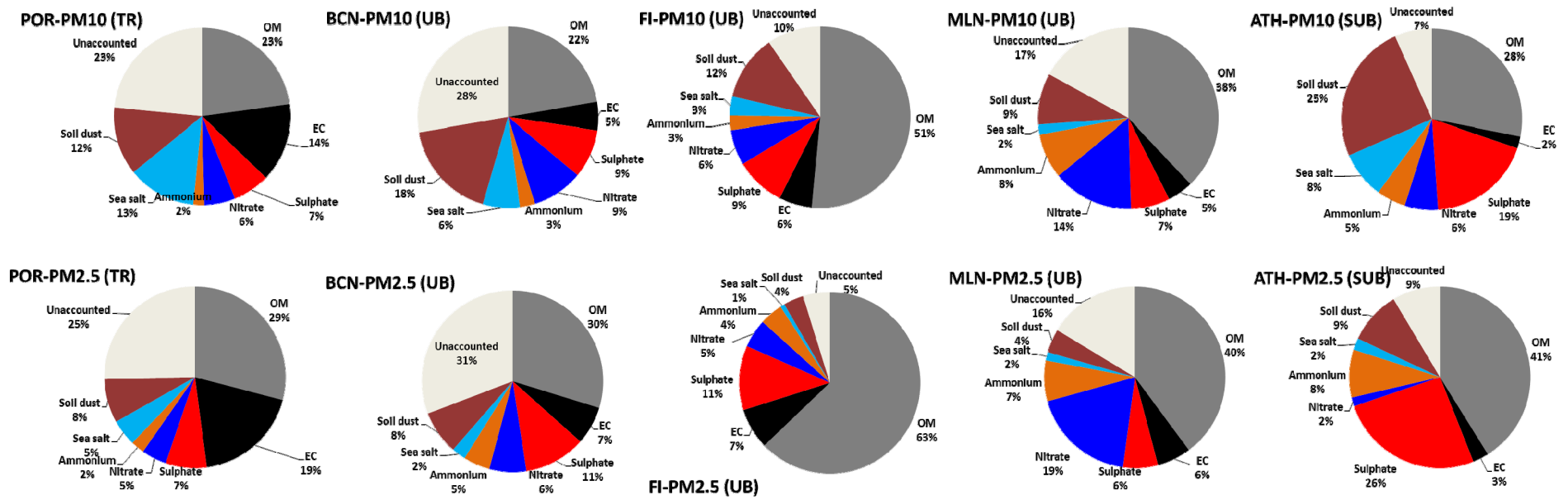


Figure 1. Mass closure of PM10 and PM2.5 chemical speciation data for the 5 AIRUSE cities.

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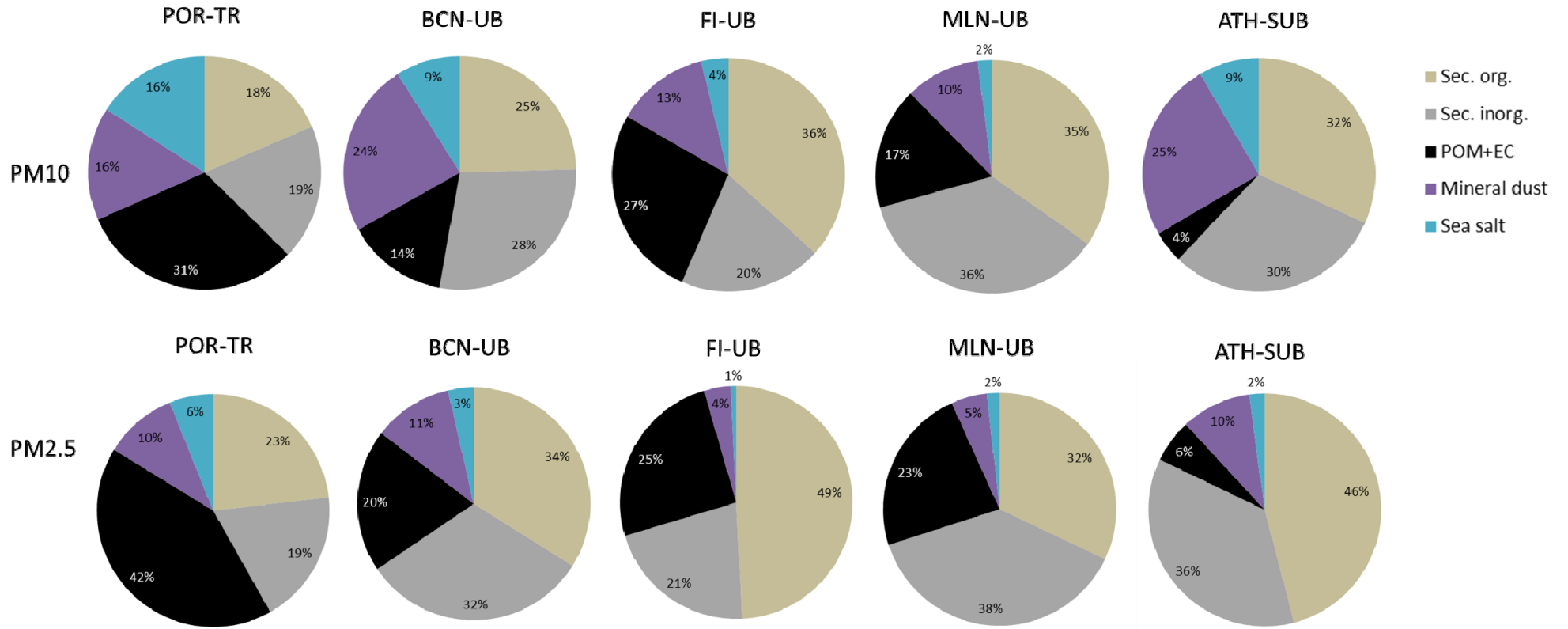
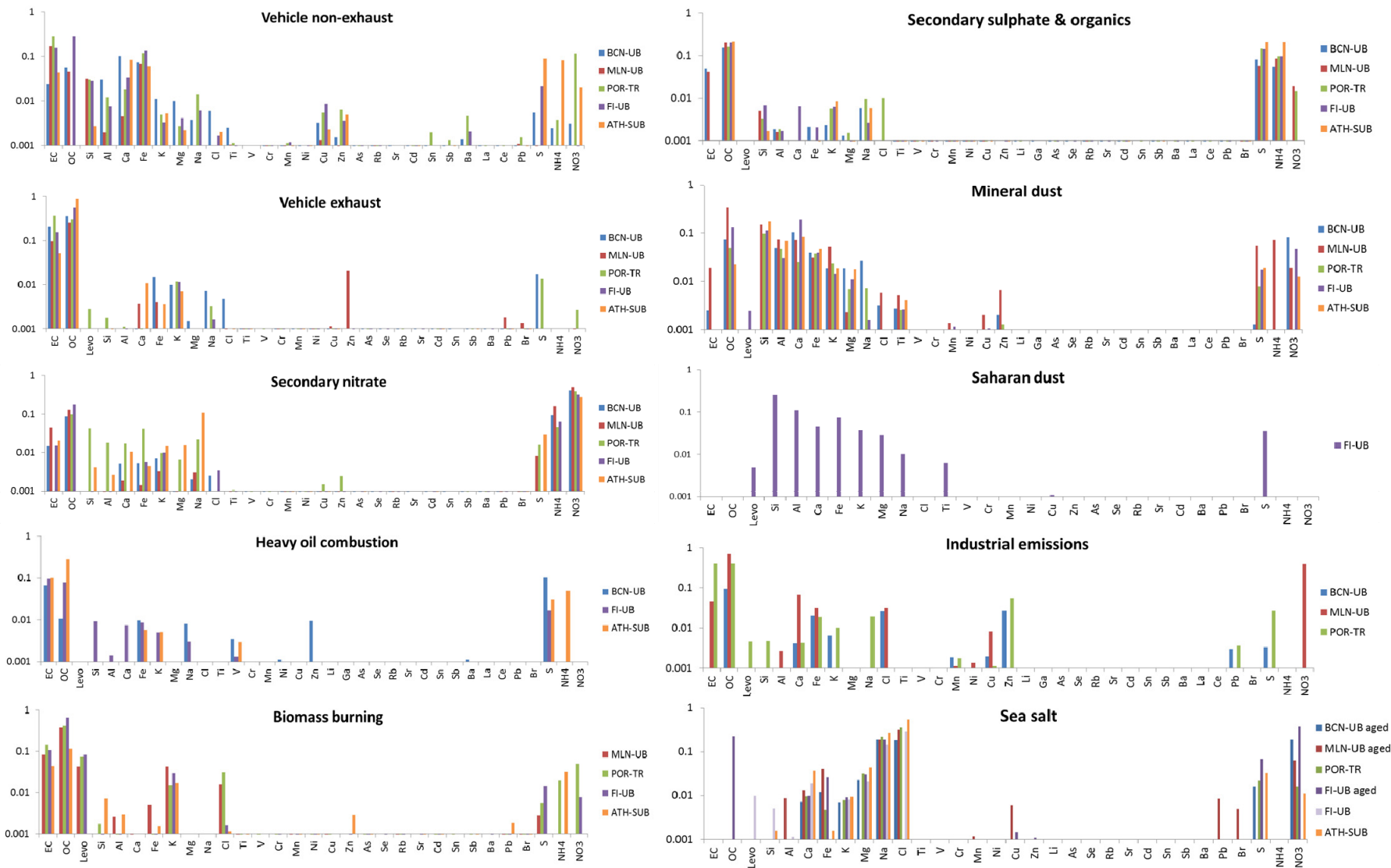


Figure 2. Secondary and primary PM components to the mean PM10 and PM2.5 levels at the 5 AIRUSE cities.

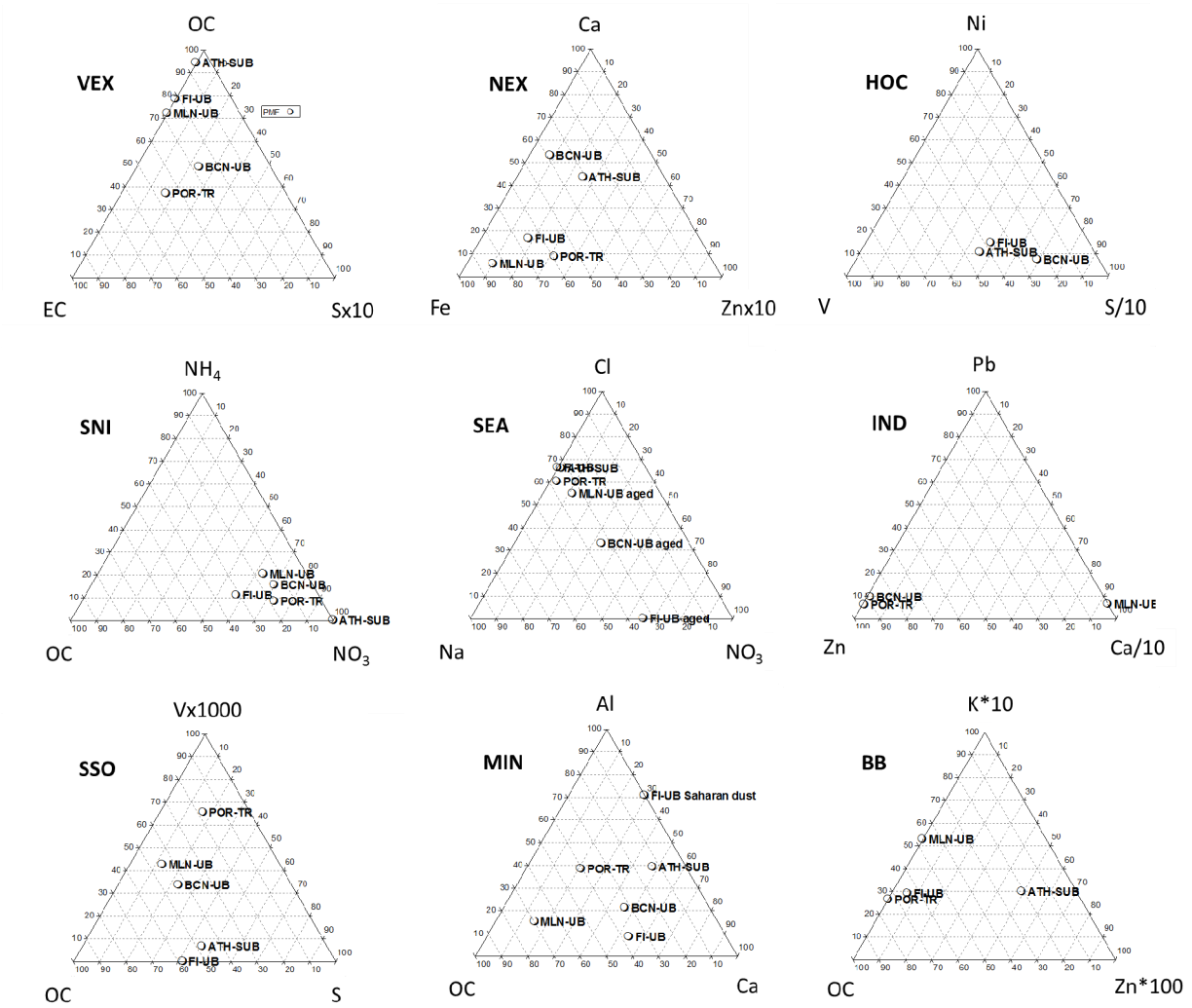
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Figure 3. PMF factor profiles ( $\mu\text{g}/\mu\text{g}$ ) for each monitoring site. At MLN-UB and POR-TR, the SSO factor includes heavy oil combustion.

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Figure 4: Ternary plots for PMF factor profiles.

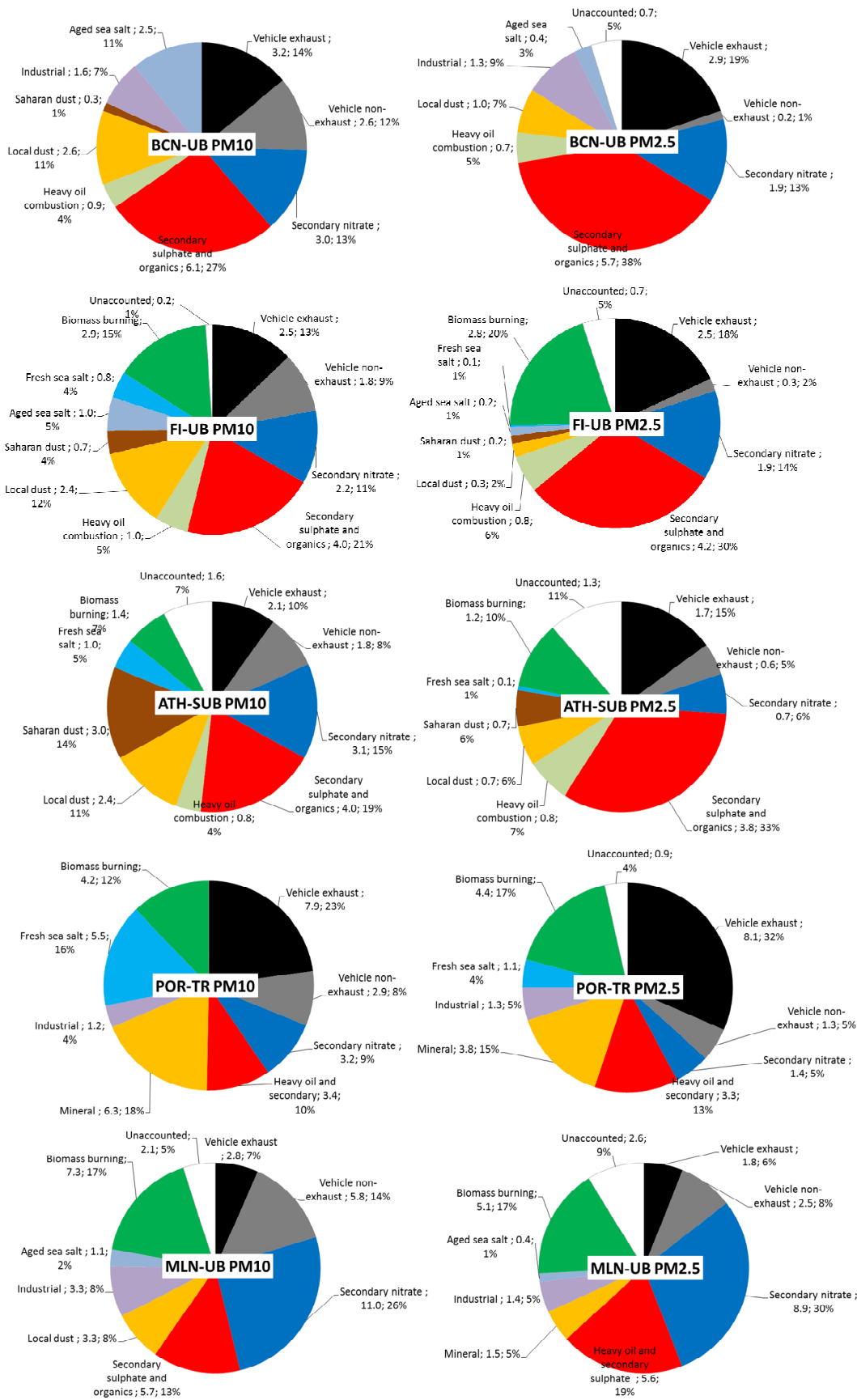
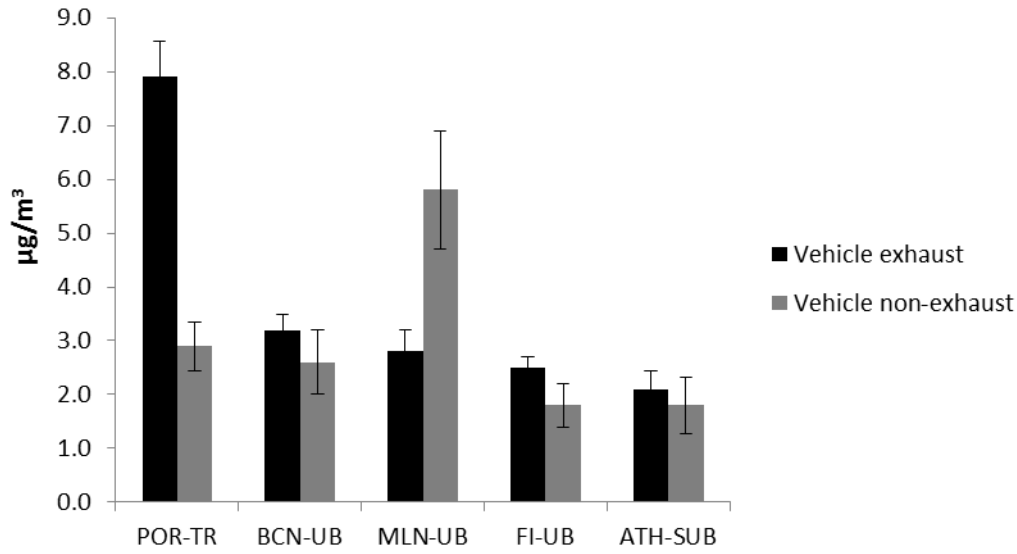


Figure 5. Average contribution (%) of PM10 and PM2.5 sources for 12 months study

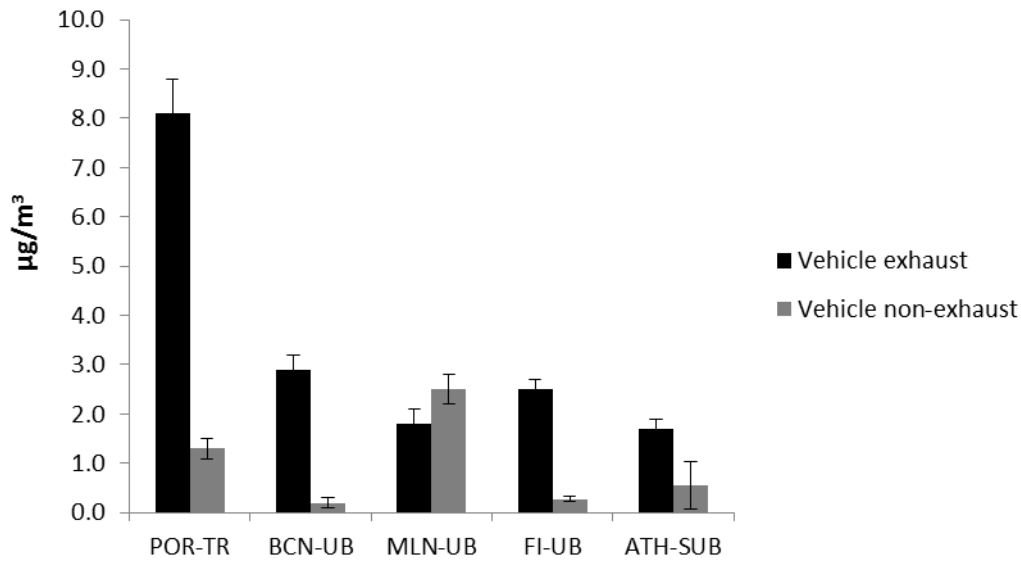
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6 Figure 6. Mean contributions for traffic-related sources at the five AIRUSE cities for PM10 (top)  
7 and PM2.5 (bottom). Error bars are calculated based on the standard error of the coefficients  
8 of a multiple regression between the daily PM concentration and the source contributions.  
9 And do not include modelling errors.

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