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Trends analysis of PM source contributions and chemical tracers in NE Spain during 2004 - 2014:

A multi-exponential approach.

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Abstract

In this work for the first time data from two twin stations (Barcelona, urban background, and Montseny, regional background), located in NE of Spain, were used to study the trends of the concentrations of different chemical species in PM₁₀ and PM_{2.5} along with the trends of the PM₁₀ source contributions from Positive Matrix Factorization (PMF) model. Eleven years of chemical data (2004–2014) were used for this study. Trends of both specie concentrations and source contributions were studied using the Mann-Kendall test for linear trends and a new approach based on multi-exponential fit of the data. Despite the fact that different PM fractions (PM_{2.5}, PM₁₀) showed linear decreasing trends at both stations, the contributions of specific sources of pollutants and of their chemical tracers showed exponential decreasing trends. The different types of trends observed reflected the different effectiveness and/or time of implementation of the measures taken to reduce the concentrations of atmospheric pollutants. Moreover, the trends of the contributions of specific sources such as those related with industrial activities and with primary energy consumption mirrored the effect of the financial crisis in Spain from 2008. The sources that showed statistically significant downward trends at both Barcelona (BCN) and Montseny (MSY) during 2004-2014 were *Secondary sulfate*, *Secondary nitrate*, and *V-Ni bearing* source. The contributions from these sources decreased exponentially during the considered period indicating that the observed reductions were not gradual and consistent over time. Conversely, the trends were less steep at the end of the period compared to the beginning thus likely indicating the attainment of a lower limit. Moreover, statistically significant decreasing trends were observed for the contributions to PM from the *Industrial/Traffic* source at MSY (mixed metallurgy and road traffic) and from the *Industrial* (metallurgy mainly) source at BCN. These sources were clearly linked with anthropogenic activities and the observed decreasing trends confirmed the effectiveness of pollution control measures implemented at EU or regional/local levels. Conversely, at regional level the contributions from sources mostly linked with natural processes such as *Aged Marine* and *Aged Organics* did not show statistically significant trends. The trends observed for the PM₁₀ source contributions well reflected the trends observed for the chemical tracers of these pollutant sources.

66 1. Introduction

67 Meeting the air quality (AQ) standards is one of the major environmental objectives to protect people from
68 breathing air with high levels of pollution. Many studies have been published in these last years showing clearly
69 that the concentrations of particulate matter (PM), and other air pollutants such as sulfur dioxide (SO₂) and
70 carbon monoxide (CO), have markedly decreased during the last 15 years in many European Countries (EEA,
71 2013; Barmpadimos et al., 2012; Cusack et al., 2012; Querol et al., 2014; Guerreiro et al., 2014 among others).
72 Cusack et al. (2012) reported the reduction in PM_{2.5} concentrations observed at regional background (RB)
73 stations in Spain and across Europe, and, in most cases, the observed reduction was gradual and consistent over
74 time implying the success of cleaner anthropogenic activities. Barmpadimos et al. (2012) have also shown that
75 PM₁₀ concentrations decreased at a number of urban background (UB) and rural background stations in five
76 European countries. Henschel et al. (2013) reported the dramatic decrease in SO₂ levels in six European cities
77 which reflected the reduction in sulfur content in fuels, as part of EU legislation, coupled with the shift towards
78 the use of cleaner fuels. EEA (2013) also reported general decreases in NO₂ concentrations even if lower
79 compared to PM. However, Henschel et al. (2015) showed that the NO_x concentrations at traffic sites in many
80 EU cities remained unchanged underlining the need of further regulative measures to meet the air quality
81 standards for this pollutant. In fact an important proportion of the European population lives in areas exceeding
82 the AQ standards for the annual limit value of NO₂, the daily limit value of PM₁₀ and the health protection
83 objective of O₃ (EEA, 2013; 2015). PM₁₀ and NO₂ are still exceeded mostly in urban areas, and especially at
84 traffic sites (Harrison et al., 2008; Williams and Carslaw, 2011; EEA, 2013; among others). In Spain for example it
85 has been reported that more than 90% of the NO₂ exceedances can be attributed to road traffic emissions
86 (Querol et al., 2012). Guerreiro et al. (2014) furthermore evidenced the notable reduction of ambient air
87 concentration of SO₂, CO and Pb using data available in Airbase (EEA, 2013) covering 38 European countries.
88 Querol et al. (2014) reported trends for 73 measurement sites across Spain including RB, UB, traffic stations (TS)
89 and Industrial sites (IND). They observed marked downward trends for the concentrations of PM₁₀, PM_{2.5}, CO
90 and SO₂ at most of the RB, UB, TR and IND sites considered. Similarly, Salvador et al. (2012) detected statistically
91 significant downward trends for the concentrations of SO₂, NO_x, CO and PM_{2.5} at most of the urban and urban-
92 background monitoring sites in the Madrid metropolitan area during 1999-2008. Cusack et al. (2012) and Querol
93 et al. (2014) have also shown the statistically significant decreasing trends for many trace elements (Pb, Cu, Zn,
94 Mn, Cd, As, Sn, V, Ni, Cr) at regional level in NE Spain since 2002.

95 The observed reduction of air pollutants across Europe is the results of efficient emission abatement strategies
96 as for example those implemented in the Industrial Emission Directives (IPPC Integrated Pollution Prevention
97 and Control and subsequent Industrial Emission Directives 1996/61/EC and 2008/1/EC), the Large Combustion
98 Plants Directive (LCPD; 2001/80/EC), the EURO standards on road traffic emission (1998/69/EC, 2002/80/EC,
99 2007/715/EC), the IMO (International Maritime Organization) directive on sulfur content in fuel and SO_x and
100 NO_x emissions from ships (IMO, 2011; Directive 2005/33/EC). Additionally, the financial crisis, causing mainly a

101 reduction of the primary energy consumption from 2008-2009, contributed to the decrease of the ambient
102 concentration of pollutants observed in Spain (Querol et al., 2014).

103 Moreover, national and regional measures for AQ have been taken in many European Countries. In Spain a
104 national AQ plan was approved in 2011 and updated in 2013 by the Council of Ministers of the Government of
105 Spain. Furthermore, 45 regional and 3 local (city scale) AQ plans have been implemented since 2004 in Spain.
106 These AQ Plans mostly focused on improving AQ at major city centers and specific industrial areas.

107 Thanks to the aforementioned measures there is clear evidence that the concentrations of PM in many
108 European countries have markedly decreased during the last decades. However, in spite of the above policy
109 efforts, a significant proportion of the urban population in Europe lives in areas exceeding the World Health
110 Organisation (WHO) AQ standards for example for PM_{2.5}, PM₁₀ and O₃ (EEA, 2013, 2015).

111 The analysis of the trends of the concentration of air pollutants helps in evaluating the effectiveness of specific
112 AQ measures depending on the pollutant considered. Examining data over time also makes it possible to predict
113 future frequencies and/or rates of occurrence making future projections. For the abovementioned reasons, it is
114 especially attractive the feasibility of studying the trends of the contributions to PM mass from specific
115 pollutant sources along with the trends of the chemical tracers of these sources.

116 For what we are concerned in the majority of studies dealing with trend analysis linear fits were applied by
117 using Mann-Kendall or Theil-Sen methods (Theil, 1950; Sen, 1968), the latter being available for example in the
118 Openair software (Carslaw, 2012; Carslaw and Ropkins, 2012). However, a linear fit of data does not always
119 properly represent the observed trends. As we will show, different abatement strategies and periods of
120 implementation may change from one pollutant to another thus leading to different trends for different
121 pollutants even over the same period. Thus, non-linear fit of the data may be at times strongly recommended.

122 The main aim of this work was to study the trends of PM₁₀ source contributions and of specific chemical species
123 in both PM₁₀ and PM_{2.5} using both the consensus methodology (Mann-Kendall) and the non-linear approach.
124 The data of Spanish national emissions and energy consumption were also evaluated to interpret the observed
125 trends. Understanding past trends may be relevant for devising new strategies for air pollution abatement. PM
126 chemical speciated data collected from 2004 to 2014 at regional (Montseny; NE Spain) and urban (Barcelona,
127 NE Spain) sites were used with this aim. The Positive Matrix Factorization (PMF) model was used to apportion
128 ambient PM₁₀ concentrations into pollutant sources. The PMF model, as other Receptor Models (RM), is widely
129 used being a powerful tool to help policy makers to design more targeted approaches to protecting public
130 health. Thus, the novelty of this study lies mainly in a) the opportunity to study the trends of pollutant source
131 contributions from PMF model at two twin stations representative of the urban and regional environments in
132 the Western Mediterranean, and, b) in the use of a novel non-linear approach for trend studies.

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134 2. Measurement sites and Methodology

135 2.1 Measurement sites

136 The Montseny measurement station (MSY, 41°46'45.63" N, 02°21'28.92" E, 720 m a.s.l.) is a regional
137 background site in NE of Spain located in a regional natural park about 50 km to the NNE of the city of
138 Barcelona (BCN) and 25 km from the Mediterranean coast (Figure 1). This site is representative of the typical
139 regional background conditions of the Western Mediterranean Basin (WMB) characterized by severe pollution
140 episodes affecting not only the coastal sites closest to the emission sources, but also the more elevated rural
141 and remote areas land inwards (i.e. Pérez et al., 2008; Pey et al., 2010; Pandolfi et al., 2011; 2014). This station
142 is part of the ACTRIS (www.actris.net) and GAW (www.wmo.int/gaw) networks, of the EMEP Program
143 (<http://www.emep.int/>) and of the measuring network of the Government of Catalonia.

144 The Barcelona measurement station (BCN, 41°23'24.01" N, 02°06'58.06" E, 68 m a.s.l.) is an urban background
145 measurement site influenced by vehicular emissions from one of the main avenues of the city (Diagonal
146 Avenue) located at a distance of around 300 m (cf. Fig. 1). The BCN measurement site is part of the Air Quality
147 measuring network of the Government of Catalonia. The Metropolitan Area of Barcelona (BMA), with nearly 4.5
148 million inhabitants, covers an 8 km wide strip between the Mediterranean Sea and the coastal mountain range.
149 Several industrial zones, power plants, and highways are located in the area, making this region one of the most
150 polluted in the WMB (i.e. Querol et al., 2008; Amato et al., 2009; Pandolfi et al., 2012; 2013; 2014). At BCN the
151 location of the measuring station changed in 2009 when it was moved by around 500 m (cf. Fig. 1). The effect of
152 this change on PM measurements performed at BCN will discuss later.

153

154 2.2 Real-time and gravimetric PM measurements

155 Real-time PM concentrations were continuously measured at 1h resolution by optical particle counters (OPC)
156 using GRIMM spectrometers (GRIMM 180 at MSY, and GRIMM 1107, 1129 and 180 at BCN). Hourly PM
157 concentrations were corrected by comparison with 24h gravimetric mass measurements of PM_x (Alastuey et al.,
158 2011).

159 For gravimetric measurements 24h PM_x samples were collected at both stations every 3-4 days on 150 mm
160 quartz micro-fiber filters (Pallflex QAT and Whatman) with a high-volume (Hi-Vol) samplers (DIGITEL DH80
161 and/or MCV CAV-A/MSb at 30 m³h⁻¹). The mass of PM₁₀ and PM_{2.5} samples collected on filters was determined
162 using the EN 12341 and the EN14907 gravimetric procedures, respectively.

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166 2.2.1 PM chemical speciated data

167 Once the gravimetric mass was determined from filters, the samples were analyzed with different techniques
168 including acidic digestion ($\frac{1}{2}$ of each filter; $\text{HNO}_3:\text{HF}:\text{HClO}_4$), water extraction of soluble anions ($\frac{1}{4}$ of each filter),
169 and thermal-optical analysis (1.5 cm^2 sections). Inductively Coupled Atomic Emission Spectrometry, ICP-AES,
170 (IRIS Advantage TJA Solutions, THERMO) was used for the determination of the major elements (Al, Ca, Fe, K,
171 Na, Mg, S, Ti, P), and Inductively Coupled Plasma Mass Spectrometry, ICP-MS, (X Series II, THERMO) for the
172 trace elements (Li, Ti, V, Cr, Mn, Co, Ni, Cu, Zn, As, Se, Rb, Sr, Cd, Sn, Sb, Ba, rare earths, Pb, Bi, Th, U). Ionic
173 Chromatography was used for the concentrations of NO_3^- , SO_4^{2-} and Cl^- , whereas NH_4^+ was determined using a
174 specific electrode MODEL 710 A+, THERMO Orion. The levels of OC and EC were determined by a thermal-
175 optical carbon analyzer (SUNSET), using protocol EUSAAR_2 (Cavalli et al., 2010). Other analytical details may be
176 found in Querol et al. (2008).

177 Following the above procedures a total of 1093 PM_{10} and 794 $\text{PM}_{2.5}$ filters were collected and analysed at MSY
178 during the period 2004-2014. At BCN the collected filters were 1037 and 1063 in PM_{10} and $\text{PM}_{2.5}$, respectively.

179

180 2.3 Positive Matrix Factorization (PMF) model.

181 The PMF model (PMFv5.0, EPA) was applied to the collected daily PM_{10} speciated data for source identification
182 and apportionment at both sites. Detailed information about the PMF model can be found in literature (Paatero
183 and Tapper 1994; Paatero 1997; Paatero and Hopke 2003; Paatero et al. 2005). The PMF model is a factor
184 analytical tool reducing the dimension of the input matrix in a limited number of factors (or sources) and it is
185 based on the weighted least-squares method. Thus, most important in PMF applications is the estimation of
186 uncertainties of the chemical species included in the input matrix. In the present study, individual uncertainties
187 and detection limits were calculated as in Escrig et al. (2009) and Amato et al. (2009). Thus, both the analytical
188 uncertainties and the standard deviations of species concentrations in the blank filters were considered in the
189 uncertainties calculations. The signal-to-noise ratio (S/N) was estimated starting from the calculated
190 uncertainties and used as a criteria ($S/N > 2$) for selecting the species used within the PMF model. In order to
191 avoid any bias in the PMF results, the data matrix was uncensored (Paatero 2004). The PMF was run in robust
192 mode (Paatero 1997), and rotational ambiguity was handled by means of the F_{PEAK} parameter (Paatero et al.
193 2005). The optimal number of sources was selected by inspecting the variation of the objective function Q
194 (defined as the ratio between residuals and errors in each data value) with varying number of sources (i.e.
195 Paatero et al., 2002) and by studying the physical meaningfulness of the calculated factors.

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199 2.4 Mann-Kendall (MK) fit

200 The purpose of the Mann-Kendall (MK) test (Mann 1945, Kendall 1975, Gilbert 1987) is to statistically assess if
201 there is a monotonic upward or downward trend of the variable of interest with time. A monotonic upward
202 (downward) trend means that the variable consistently increases (decreases) through time. The Mann-Kendall
203 test tests the null hypothesis H_0 of no trend, i.e. the observations are randomly ordered in time, against the
204 alternative hypothesis, H_1 , where there is an increasing or decreasing monotonic trend. The main advantage of
205 the Mann-Kendall test is that data need not conform to any particular distribution and missing data are allowed.
206 To estimate the slope of the trend the Sen's method was used (Salmi et al. 2002).

207

208 2.5 Multi-exponential (ME) fit

209 A program aiming at studying trends by means of multi-exponential fit of the data was developed within the
210 *The Task Force on Measurements and Modelling* (TFMM) by the *Meteorological Synthesizing Centre – East*
211 (MSC-E; <http://www.msceast.org/>) group (Shatalov et al., 2015). The TFMM together with the *Task Force on*
212 *Emission Inventories and Projections* (TFEIP), the *Task Force on Integrated Assessment Modelling* (TFIAM), and
213 *Task Force on Hemispheric Transport of Air Pollution* (TFHTAP) provide a fora for discussion and scientific
214 exchange in support of the EMEP (*European Monitoring and Evaluation Programme*; <http://www.emep.int/>)
215 work plan which is a scientifically based and policy driven programme under the *Convention on Long-range*
216 *Transboundary Air Pollution* (CLRTAP; http://www.unece.org/env/lrtap/lrtap_h1.html) to promote the
217 international co-operation and to solve transboundary air pollution problems. The TFMM was established in
218 2000 to evaluate measurements and modeling and to further develop working methods and tools. In this
219 contest, five EMEP Centers are undertaking efforts in support of the EMEP work plan, namely the *MSC-E*, the
220 *Centre on Emission Inventories and Projections* (CEIP; <http://www.ceip.at/>), the *Chemical Coordinating Centre*
221 (CCC; <http://www.nilu.no/projects/coc/>), the *Meteorological Synthesizing Centre – West* (MSC-W;
222 http://emep.int/mscw/index_mscw.html), and the *Centre for Integrated Assessment Modelling* (CIAM;
223 <http://www.iiasa.ac.at/~rains/ciam.html>). In 2014 the TFMM initiated a dedicated exercise to assess the
224 efficiency of CLRTAP air pollution mitigation strategies over the past 20 years evaluating the benefit of its main
225 policy instruments. Within this exercise a software was made available by EMEP/MSC-E Center aiming at
226 studying non-linear trends. Annual, monthly and daily resolution data can be analyzed with the help of this
227 program. Since in this paper we will apply the program to annual averages of specie concentrations and source
228 contributions, we restrict the description of the multi-exponential approximations for this case. In particular,
229 seasonal variations are not included into consideration. The basic equations solved by the program for this
230 particular case (annual averages) are reported below:

231

$$232 C_t = a_1 \cdot \exp\left(-\frac{t}{\tau_1}\right) + a_2 \cdot \exp\left(-\frac{t}{\tau_2}\right) + \dots + a_n \cdot \exp\left(-\frac{t}{\tau_n}\right) + \omega_t \quad (1)$$

234 Where, C_t are the values of the considered time series, with $t = 1, \dots, N$, N being the length of the series (years),
 235 τ_n are the characteristic times of the considered exponential, a_n are constants and ω_t are the residue values. In
 236 the case of single exponential decay ($n=1$) the characteristic time τ is the time at which the pollutant
 237 concentration is reduced to $1/e$ ($= 0.3678$) times its initial value. The main difference between linear and
 238 exponential fit is that in the latter case the trend is not gradual and constant over time. For an exponential
 239 trend the absolute [$\mu\text{g}/\text{m}^3$] reduction per year decreases with time being the highest at the beginning of the
 240 period. Conversely, for a linear fit the absolute reduction is constant over time. For an exponential fit, the lower
 241 the characteristic time τ the more rapidly the **considered quantity vanishes**. Deviations from single exponential
 242 fit can be taken into account introducing more exponential terms. In this work for example two exponential
 243 terms were sometime used. **In this case two** characteristic times are calculated by the software. If the decrease
 244 of the considered quantity is very sharp at the beginning of the period (more than single exponential) than both
 245 τ_1 and τ_2 are positive. Conversely, one exponential term with negative τ takes into account for possible **increase**
 246 of the quantity at the end of the period. Both τ_n and a_n are calculated by the program by means of the least
 247 square method minimizing the residue ω and the statistical significance of the exponential fit is provided by
 248 means of the p-value. The number of exponential terms that should be included into the approximation can be
 249 evaluated using F-statistics (i.e. Smith, 2002). For example, the F-statistics for the evaluation of the statistical
 250 significance of the second term in equation (1) for $n = 2$ can be calculated as:

251

$$252 \quad F = \frac{(SS_1 - SS_2)}{2 \cdot s} \quad (2)$$

253

254 where SS_1 and SS_2 are sums of squares of residual component for approximations with one and two exponential
 255 terms, respectively, and s is the estimate of standard deviation of residual component. This statistics follows
 256 approximately the Fisher distribution with 2 and $N - 2$ degrees of freedom. Second exponential is considered to
 257 be significant if F exceeds the corresponding threshold value at the chosen significance level.

258 The following parameters can be calculated from equation (1):

$$259 \quad - \text{ Total Reduction (TR):} \quad TR = \frac{(C_{beg} - C_{end})}{C_{beg}} = 1 - \frac{C_{end}}{C_{beg}} \quad (3)$$

$$260 \quad - \text{ Annual reduction for year } i: \quad R_i = \frac{\Delta C_i}{C_i} = 1 - \frac{C_{i+1}}{C_i} \quad (4)$$

$$261 \quad - \text{ Average annual reduction:} \quad R_{av} = 1 - \left(\frac{C_{end}}{C_{beg}} \right)^{\frac{1}{N-1}} \quad (5)$$

262 Where C_{beg} and C_{end} are the first and the last points, **respectively**, of the exponential fit. The formula for **the**
 263 calculation of **the** average annual reduction takes into account that the ratio C_{i+1} / C_i is a multiplicative quantity,
 264 so that geometrical mean of ratios should be used. The relative contribution of residues (Residual Component:

265 RC) is calculated as the standard deviation of the ratios between the residue values of the fit ω_t (cf. Eq. 1) and
266 the main component of the fit.

267 The MSC-E also proposed a statistic which measures the deviation of the obtained trend from the linear one
268 (Non-Linearity parameter: *NL*). A trend is defined as linear if the *NL* parameter is lower than 10%, indicating a
269 small difference between ME and MK fits (Shatalov et al., 2015). In the following, the reported trends were
270 analysed using the MK test for $NL < 10\%$ and the ME test for $NL > 10\%$. More detailed description of the multi-
271 exponential approach is available in the TFMM wiki and in the MSC-E Technical report 2015 (Shatalov et al.,
272 2015).

273

274 3. Results

275 Results are presented and discussed in the following order: In Section 3.1, we compare the trends at both
276 stations of PM_x concentrations from optical counters (OPC; annual data coverage around 90%) and from 24h
277 gravimetric samples (filters; annual data coverage around 20-30%). This comparison will demonstrate the
278 feasibility of studying trends of chemical species concentrations from filters despite the relatively low annual
279 data coverage. In Section 3.2, we compare the magnitude of the trend of $PM_{2.5}$ concentrations at MSY during
280 2004-2014 (period selected for this study) with the magnitude of trends calculated at the same station over
281 different periods, namely 2002-2010 (the period used in Cusack et al., 2012) and 2002-2014 (representing the
282 largest period of gravimetric $PM_{2.5}$ measurements available at MSY station at the time of writing). This
283 comparison was performed in order to study the differences in the trends over short periods (9 yr to 13 yr). The
284 gravimetric concentrations of $PM_{2.5}$ measured at MSY were used with this aim. Then (Section 3.3), we present
285 and discuss the trends at both stations of chemical species from filters in both PM_{10} and $PM_{2.5}$. In the Section 4.0
286 we discuss the sources of pollutants identified by PMF model in PM_{10} at both sites. Finally, we present and
287 discuss the trends of PM_{10} source contributions at BCN and MSY (Section 4.1) providing possible explanations
288 for the observed trends. Conclusions are reported in Section 5.

289

290 3.1 Trends of PM: Comparison between gravimetric and real-time optical measurements

291 Annual data coverage is an important factor to take into account in order to study trends of a given parameter.
292 The gravimetric PM measurements, from which chemical speciated data are obtained, are typically performed
293 with rather low frequency over one year. In our case the annual data coverage of gravimetric measurements
294 was around 20-30% at both Barcelona and Montseny. In this section we compare the trends of PM
295 concentrations from gravimetric and real-time optical measurements (Table 1). Given that the trends of the
296 considered PM_x fractions were linear at both sites ($NL < 10\%$), only results from MK test were reported in Table
297 1. However, we will show later (Section 4.1) that the contributions from specific PM_{10} pollutant sources, mainly

298 those related with anthropogenic activities, showed non-linear (i.e. exponential) decreasing trends thus
299 mirroring the different effectiveness of the mitigation strategies depending on the source of pollutants
300 considered.

301 As reported in Table 1, statistically significant decreasing trends were observed for the considered PM size
302 fractions at BCN ($-2.20 \mu\text{g m}^{-3}/\text{yr}$ with $p < 0.001$ for PM_{10} and $-1.55 \mu\text{g m}^{-3}/\text{yr}$ with $p < 0.01$ for $\text{PM}_{2.5}$ from OPC
303 measurements), whereas at Montseny only the $\text{PM}_{2.5}$ fraction showed a little significant decreasing trend (-0.26
304 $\mu\text{g m}^{-3}/\text{yr}$; $p < 0.1$ from OPC measurements). Total reductions (TR) ranged between 50.4% (OPC PM_{10} at BCN) to
305 7.8% (OPC PM_{10} at MSY) and residual component (RC) was lower than 18% reflecting the goodness of the linear
306 (MK) fit used. It must be noted that the higher p-values, magnitude of the trends and TR observed at BCN
307 compared to MSY was likely due to the change of the measuring station in 2009 in BCN (cf. Fig. 1). Based on the
308 comparison between simultaneous PM_x chemical speciated data collected at both BCN measurement sites
309 during 1 month (not shown) we concluded that after 2009 the BCN measuring site was less affected by mineral
310 matter and, to a lesser extent, by road traffic emissions both being important sources of PM in Barcelona. In
311 Figure 1 we highlighted the proximity of the BCN measuring station before 2009 to an unpaved parking and
312 different construction works. The effect of the change of the station in BCN in 2009 on PM_{10} gravimetric
313 measurements was reported in Supporting Information (Figure SI-1). However, despite the change of the
314 station, the comparison between BCN and MSY for specific chemical species and pollutant sources not linked
315 with mineral matter and road traffic emissions was possible.

316 Table 1 shows that the p-values calculated using gravimetric and OPC measurements were the same despite the
317 different annual data coverage. The differences in the magnitude of the trends were 22% and 24% between
318 gravimetric and OPC PM_{10} and $\text{PM}_{2.5}$ measurements, respectively, at BCN and 24% and 21%, respectively, at
319 MSY. Relative differences of total reductions (TR) ranged between 24% between gravimetric and OPC PM_{10}
320 measurements at MSY and 15% for PM_{10} at BCN. Thus, despite the different data coverage the magnitude of the
321 trends and TR calculated from OPC and gravimetric measurements were rather similar. Other PM mass fractions
322 (PM_{1-10} and $\text{PM}_{2.5-10}$) and PM ratios ($\text{PM}_1/\text{PM}_{10}$ and $\text{PM}_{2.5}/\text{PM}_{10}$) at MSY showed non-statistically significant
323 trends.

324

325 3.2 Trends of PM: Comparison among different periods

326 In this study we used the period 2004-2014 for trends analysis given that gravimetric $\text{PM}_{2.5}$ measurements at
327 BCN were available since 2004. Conversely, at MSY $\text{PM}_{2.5}$ gravimetric measurements started in 2002. Figure 2
328 shows the trends of $\text{PM}_{2.5}$ concentrations at MSY calculated using the MK test for the three different periods.
329 ME test was not used here given that the observed trends were linear ($\text{NL} < 10\%$). The period 2002-2010 was the
330 period considered in the paper from Cusack et al. (2012) presenting the trends of $\text{PM}_{2.5}$ gravimetric mass and
331 chemical species at MSY. The period 2002-2014 is the largest period with $\text{PM}_{2.5}$ filter measurements available at

332 the time of writing. The trend observed at MSY for the PM_{2.5} fraction during 2004-2014 confirmed what already
333 observed by Cusack et al. (2012) at the same station for the period 2002 – 2010. In Cusack et al. (2012) the MK
334 test provided a decreasing trend of around -0.66 µgm⁻³/yr at 0.01 significance level (TR = 35%). During the
335 periods 2004 – 2014 and 2002 – 2014 decreasing trends of -0.33 µgm⁻³/yr (p<0.1; TR = 26%) and -0.37 µgm⁻³/yr
336 (p<0.05; TR = 31%), respectively, were observed. Thus, a statistically significant trend for PM_{2.5} mass at regional
337 level can be **observed** even considering different periods thus confirming the effectiveness of mitigation
338 measures together with the effect of the economic crisis in Spain from 2008. However, it should be noted that
339 the statistical significance of the trends observed for the larger periods was lower compared to Cusack et al.
340 (2012). The difference observed in the magnitude of the trends during 2004-2014 compared to the results
341 provided by Cusack et al. (2012) was mainly due to the increase of PM_{2.5} mass concentration in 2012 (cf. Figure
342 2). Chemical PM_{2.5} speciated data revealed that this increase was partly driven by organic matter showing a
343 mean annual concentration in 2012 higher by around 20% compared to the 2004-2014 average.

344

345 **3.3 Trends of chemical species**

346 The trends of the annual mean concentrations of chemical species at BCN and MSY are reported in Table 2 (for
347 PM₁₀) and Table 3 (for PM_{2.5}). Figure 3 (for BCN) and Figure 4 (for MSY) show the trends of chemical species in
348 PM₁₀. In Tables 2 and 3 and Figures 3 and 4 only the species having statistically significant trends were reported.

349 As already **noted we** assume that the change of the station in BCN in 2009 affected the trends of the
350 concentrations of OC, EC, Cu, Sn, Sb and Zn (mainly traffic tracers), Al₂O₃, Ca, Mg, Ti, Rb, Sr (crustal elements
351 related with both natural and anthropogenic sources) and Fe (traffic and crustal tracer). These chemical species
352 at BCN were removed from Tables 2 and 3 and from Figure 3.

353 Other species **measured in BCN were not affected by the change of the station**. These are SO₄²⁻, NH₄⁺, V, Ni
354 (related with heavy oil combustion in the study area according to source apportionment results, cf. Par. 4), Pb,
355 Cd, and As (related with industrial/metallurgy activities), Na and Cl (sea spray), and NO₃⁻. Although nitrate
356 particles in Barcelona were mainly from traffic, the concentrations of these particles were not strongly affected
357 by the change of the station due to their secondary origin. The MSY station will be considered as reference
358 station given that no location change occurred at this monitoring site during the study period.

359 Statistically significant exponential trends (p < 0.01 or 0.001) were mainly observed for the industrial tracers
360 (Pb, Cd, As) in both PM₁₀ and PM_{2.5}. For these elements TR was high and around 50-80% in PM₁₀ and 67-81% in
361 PM_{2.5}. The RCs were lower than 20% thus suggesting the goodness of the exponential fits used to study the
362 trends of these species. Exponential fits were on average needed indicating that the trends were not gradual
363 and consistent over time and that the effectiveness of the control measures for these pollutants was stronger at
364 the beginning of the period under study (2004-2009 approximately) compared to the end of the period (Figs. 3
365 and 4). This is also evident by comparing the linear MK fit (dashed black line) with the ME fit (red line) in Figs. 3

366 and 4. In PM₁₀ the magnitudes of the trends ranged between -0.00222 μgm⁻³/yr (Pb; p<0.001) to -3.10E-5 μgm⁻³/yr (Cd; p<0.001) at BCN and from -0.00031 μgm⁻³/yr (Pb; p<0.01) to -1.12E-5 μgm⁻³/yr (Cd; p<0.01) at MSY. In
367
368 PM_{2.5} the magnitude of the trends were similar and ranged between -0.00163 μgm⁻³/yr (Pb; p<0.001) and
369 -3.11E-5 μgm⁻³/yr (Cd; p<0.001) at BCN and between -0.00049 μgm⁻³/yr (Pb; p<0.001) and -1.35E-5 μgm⁻³/yr
370 (Cd; p<0.001) at MSY. Similar magnitude of the trends for these species in both PM fractions at both sites
371 confirmed the common origin of these elements and the impact at regional scale of industrial sources. For Pb
372 and Cd the characteristic time (τ) of the exponential trends was similar at both sites, whereas for As it was
373 higher due to the slightly less intense exponential downward trend observed for As compared to Cd and Pb.
374 Note that the PMF analysis (cf. Section 4) revealed that the concentrations of As were explained by multiple
375 sources (especially at BCN) whereas the *Industrial/metallurgy* source alone explained more than around 70% of
376 Pb and Cd concentrations (not shown). The implementation of the IPPC Directive in 2008 in Spain is the most
377 probable cause for this downward trend. The decrease observed for Pb, Cd and As may be also attributed to a
378 decrease in the emissions from industrial production (smelters, Querol et al., 2007) at a regional scale around
379 Barcelona.

380 The concentrations of V and Ni in Barcelona in both PM₁₀ and PM_{2.5} fractions showed very similar exponential
381 decreasing trends. Similar characteristic times (around 10-11 yr), TR (around 59-63%) and RC (15-17%) in both
382 fractions suggested the common and mainly fine origin of these two elements. At MSY, V and Ni showed linear
383 trends likely because of the higher distance of the MSY station to the sources of V and Ni (shipping and, before
384 2008, energy production) compared to BCN. Note also that the NL parameter for BCN V and Ni was around 10-
385 12%, indicating that in this case the exponential fit did not differ very much from the linear one. Total reduction
386 for V and Ni at MSY was around 59-64% and 42-43%, respectively, and RCs were lower than 24%.

387 Sn and Cu in PM₁₀ at MSY showed very similar behavior decreasing linearly with time with TR around 36-39%
388 and RC around 16-20%. Decreasing rates of -3.65E-5 μgm⁻³/yr (p<0.05) and -0.00014 μgm⁻³/yr (p<0.05) were
389 observed in PM₁₀ for Sn and Cu, respectively. In PM_{2.5}, the concentrations of Sn and Cu decreased markedly
390 compared to PM₁₀ at the rate of -0.00084 μgm⁻³/yr (p<0.001) and -0.00026 μgm⁻³/yr (p<0.01), respectively. This
391 difference could be explained by possible sources of coarser Sn and Cu which reduced the magnitude of the
392 trends in PM₁₀ mass fraction. Sb showed marked decreasing trends in both PM mass fractions compared to Sn
393 and Cu with TR around 62-70%. The magnitude of the trend for Sb was similar in both fractions and around
394 -3.57 ÷ -3.86E-5 μgm⁻³/yr. The concentrations of Sb were better fitted with exponential curves (SE with p<0.01
395 in PM₁₀ and DE with p<0.01 in PM_{2.5}). The DE fit for Sb in PM_{2.5} had one positive and one negative characteristic
396 time, the latter needed to explain the slight increase in Sb concentrations at the end of the considered period.
397 The marked decreasing trend observed for Sb compared to other traffic tracers could be explained by a
398 progressive reduction of Sb contained in the vehicle brakes. Cr did not show a statistically significant trend in
399 both PM fractions.

400 Sulfate (SO_4^{2-}) and ammonium (NH_4^+) particles concentrations showed very similar behavior in $\text{PM}_{2.5}$ and PM_{10}
401 size fractions due to their fine nature. In BCN the magnitude of the trends were $-0.37868 \mu\text{gm}^{-3}/\text{yr}$ ($p < 0.001$)
402 and $-0.11095 \mu\text{gm}^{-3}/\text{yr}$ ($p < 0.001$) for SO_4^{2-} and NH_4^+ , respectively, in PM_{10} and $-0.32778 \mu\text{gm}^{-3}/\text{yr}$ ($p < 0.001$) and
403 $-0.12701 \mu\text{gm}^{-3}/\text{yr}$ ($p < 0.001$), respectively, in $\text{PM}_{2.5}$. The trends were SE with very similar characteristic times
404 (9.64-9.81 yr in PM_{10} and 9.69-10.53 yr in $\text{PM}_{2.5}$), TR (64-65% in PM_{10} and 61-64% in $\text{PM}_{2.5}$) and RC (12-14% in
405 PM_{10} and 9-15% in $\text{PM}_{2.5}$). At MSY the magnitude of the trends of SO_4^{2-} and NH_4^+ and their statistically
406 significance were lower compared to BCN in both fractions. Moreover, at MSY the trends were linear for SO_4^{2-} in
407 both fractions (as for V and Ni). These differences could be explained by the distance of MSY to direct specific
408 sources of sulfate, such as shipping, compared to BCN, thus slightly reducing the magnitude and the statistically
409 significance of the trend of SO_4^{2-} at regional level. It is also interesting to note the similitude between the
410 characteristic times of the exponential fits for V and Ni and SO_4^{2-} in both PM fractions at BCN suggesting the
411 main common origin of these chemical species. Possible reasons for the observed reduction in the
412 concentrations of ambient sulfate in and around Barcelona will be discussed later.

413 Fine NO_3^- (Table 3) showed statistically significant SE trends similar at both sites with $p < 0.001$, TR around 73-
414 82%, RC around 16-21% and characteristic times around 5.8-7.6 yr. In PM_{10} the TR were lower and around 54-
415 64% and the fits were linear at MSY and SE at BCN. The SE fit in PM_{10} at BCN provided a characteristic time
416 around 9.8 yr which was higher compared to the τ obtained for the fine mode (7.6 yr) thus indicating that fine
417 NO_3^- had a more pronounced downward trend compared to PM_{10} NO_3^- .

418 For the mineral species (Al_2O_3 , Ca, Fe) linear (with the exception of Al_2O_3 in $\text{PM}_{2.5}$ which was SE) and statistically
419 significant decreasing trends were detected at MSY. On average the TR was higher in the fine fraction, ranging
420 from 50% for Ca to 66% for Al_2O_3 , compared to PM_{10} (6-38% cf. Table 2). Downward decreasing trend for crustal
421 material in $\text{PM}_{2.5}$ at MSY was also reported by Cusack et al. (2012) for the period 2002 – 2010 and by Querol et
422 al. (2014) for the period 2001 – 2012. These trends were probably driven by weather conditions associated with
423 negative NAO index (iNAO) that could be the cause for this slight reduction observed in crustal material. Pey et
424 al. (2013) found a correlation between iNAO (calculated between June and September) and the contribution of
425 Saharan dust to PM_{10} mass in NE of Spain and showed that the more negative is the iNAO the lower is the dust
426 contribution to PM. The iNAO was unusually negative during the period 2008 – 2012
427 (<http://www.cpc.ncep.noaa.gov/products/precip/CWlink/pna/norm.nao.monthly.b5001.current.ascii>) thus
428 likely contributing to explain the observed trends of crustal elements. Moreover, negative NAO can favour the
429 presence of fronts that can sweep the Iberian Peninsula from West to East causing stronger winds and less
430 stagnant conditions thus favouring the dispersion of pollutants. In addition, as suggested by Cusack et al (2012),
431 it could also be hypothesised that some part of the crustal material measured at MSY is a product of the
432 construction industry. The construction industry in Spain has been especially affected by the current economic
433 recession and crustal material produced by this industry may have contributed to the crustal load in $\text{PM}_{2.5}$. For
434 example the number of home construction works in Barcelona during 2008 – 2014 (from the beginning of the
435 economic crisis; mean number of works = 1281) reduced by around 75% compared to the period 2000 – 2007;

436 mean number of works = 5187) (<http://www.bcn.cat/estadistica/castella/dades/timm/construccio/index.htm>).
437 The fact that the total reduction calculated for mineral elements reported in Tables 2 and 3 was higher in PM_{2.5}
438 compared to PM₁₀ could corroborate the hypothesis of an anthropogenic contribution to the mineral matter
439 measured at MSY.

440 Finally, Na concentrations showed linear decreasing trends at both sites, with the exception of PM₁₀ Na at MSY.
441 Other species at MSY such as OC and EC did not show statistically significant trends. Consider that the
442 concentrations of EC at MSY are very low and around at 0.2-0.3 µg/m³ as annual mean. Both anthropogenic
443 activity and biomass burning were expected to contribute to this chemical specie. Concerning OC the lack of
444 trend was probably due to the contribution from biogenic sources to the concentration of this specie at regional
445 level.

446

447 **4. PMF source profiles and contributions**

448 Eight and seven sources were detected at BCN and MSY, respectively, in PM₁₀ from PMF model. The absolute
449 and relative contributions of these sources to the measured PM₁₀ mass were reported in Figure 5 whereas the
450 chemical profiles of the detected sources were reported in Supporting Information (Figure SI-2).

451 Some sources were common at both BCN and MSY. These are: *Secondary Sulfate* (secondary inorganic source
452 traced by SO₄²⁻ and NH₄⁺ and contributing 3.95 µg/m³ (23.7%) and 4.67 µg/m³ (13.7%) at MSY and BCN,
453 respectively), *Secondary nitrate* (secondary inorganic source traced by NO₃⁻ and NH₄⁺ and contributing 1.31
454 µg/m³ (7.9%) and 4.45 µg/m³ (13.1%) at MSY and BCN, respectively), *V-Ni bearing* source (traced mainly by V, Ni
455 and SO₄²⁻ it represents the direct emissions from heavy oil combustion and contributed 0.71 µg/m³ (4.3%) and
456 3.32 µg/m³ (9.8%) at MSY and BCN, respectively), *Mineral* (traced by typical crustal elements such as Al, Ca, Ti,
457 Rb, Sr and contributing 2.70 µg/m³ (16.2%) and 4.61 µg/m³ (13.6%) at MSY and BCN, respectively), *Aged marine*
458 (traced by Na and Cl mainly with contributions from SO₄²⁻ and NO₃⁻ and contributing 1.76 µg/m³ (10.6%) and
459 5.73 µg/m³ (16.9%) at MSY and BCN, respectively). Sources detected at MSY but not at BCN were:
460 *Industrial/Traffic* source (traced by EC, OC, Cr, Cu, Zn, As, Cd, Sn, Sb and Pb) which included contributions from
461 anthropogenic sources such as road traffic and metallurgic industries and contributed 1.43 µg/m³ (8.6%) and
462 *Aged organics* (traced mainly by OC and EC) with maxima in summer indicating mainly a biogenic origin and
463 contributing 3.78 µg/m³ (22.7%). The ratio OC:EC in the *Industrial/Traffic* and *Aged organic* source profiles at
464 MSY were 4.2 and 11.7, respectively, thus indicating a strong influence of aged particles in the latter source with
465 the former source being more fresh. The statistic of the OC:EC ratio based on chemical data at MSY is reported
466 in Supporting Information (Figure SI-3). Mean and median values of OC:EC ratio at MSY were 9.1 and 7.8,
467 respectively.

468 Finally, some sources were detected at BCN but not at MSY: *traffic* (traced mainly by C_{nm}, Cr, Cu, Sb and Fe)
469 contributing 5.14 µg/m³ (15.1%), *road/work resuspension* (traced by both crustal elements, mainly Ca, and

470 traffic tracers such as Sb, Cu and Sn) contributing 4.25 $\mu\text{g}/\text{m}^3$ (12.5%) and *Industrial/metallurgy* (traced by Pb,
471 Cd, As and Zn) contributing 0.96 $\mu\text{g}/\text{m}^3$ (2.8%).

472 A sensitivity study was performed in order to better interpret the PMF sources at BCN. In fact, for the period
473 2007 – 2014 separate OC and EC measurements were available and a PMF was performed over this period. The
474 comparison between the PMF source contributions obtained using the period 2007-2014 (separate OC and EC
475 measurements) and the whole period (2004-2014; C_{nm} (non-mineral carbon) available) is reported in Supporting
476 Information (Figure SI-4). As reported in Figure SI-4 the relative differences in source contributions ranged
477 between -3% (*Mineral source*) to +20% (*Industrial source*) and R^2 ranged between 0.894 to 0.997 thus
478 confirming the correct interpretation of the 2004-2014 PMF sources where C_{nm} was used. The OC:EC ratio in the
479 *Traffic* source from 2007-2014 PMF was 1.70 (cf. Figure SI-5) whereas the mean and median OC:EC ratio from
480 chemistry data were 2.5 and 2.3, respectively, thus being in agreement with the contribution of fresh particles
481 from *Traffic* source at BCN.

482

483 4.1 Trends of annual PM_{10} source contributions

484 Figures 6 and 7 and Table 4 show the results from MK or ME test applied to the annual averages of PM_{10} source
485 contributions at BCN and MSY. As already noted we cannot study trends for *Traffic*, *Road/work resuspension*
486 and *Mineral* source contributions at BCN because of the change of the station location in 2009. The
487 contributions that showed statistically significant downward trends at both stations were from *Secondary*
488 *sulfate*, *Secondary nitrate*, and *V-Ni bearing* sources ($p < 0.001$ or $p < 0.01$). Moreover, statistically significant
489 decreasing trends were observed for the *Industrial/Traffic* ($p < 0.01$) and *Mineral* ($p < 0.1$) source contributions at
490 MSY and for the *Industrial/metallurgy* source contribution ($p < 0.001$) at BCN. These sources were mostly linked
491 with anthropogenic activities and the observed decreasing trends confirmed the effectiveness of pollution
492 control measures together with the possible effect of the economic crisis in Spain from 2008. Conversely, the
493 contributions from sources mostly linked with natural processes such as *Aged Marine* (at both BCN and MSY)
494 and *Aged Organic* (at MSY) did not show statistically significant trends.

495 The trends of the *Secondary sulfate* source contributions were DE and SE at BCN and MSY, respectively, thus
496 indicating that the decrease over time of this source contribution was not gradual and monotonic. Overall the
497 observed decreasing trends at both stations may be attributed to the legislation that came into force in 2007-
498 2008 in Spain (the EC Directive on Large Combustion Plants) which resulted in the application of flue gas
499 desulfurization (FGD) systems in a number of large facilities. Figure 8 shows the sharp decreases after 2007
500 observed for the national SO_2 and NO_x emissions mostly from power generation (MAGRAMA, 2013; Querol et
501 al., 2014). In BCN the two characteristic times (one low and the other high, cf. Table 4) of the DE fit indicated a
502 strong decrease of the *Secondary sulfate* source contribution at the beginning of the period. This decrease was
503 sharper compared to MSY where SE fit was used. This difference was mostly due to the ban of heavy oils and

504 petroleum coke for power generation around Barcelona from 2007. The effects of this AQ Regional Plan were
505 likely more **visible** in BCN compared to MSY thus explaining the two different exponential fits used. Overall, for
506 the *Secondary sulfate* source contributions the TRs were rather high around 53% at MSY and 67% at BCN with
507 RC ranging from 16% (BCN) to 21% (MSY). The fact that the trend of the *Secondary sulfate* source contribution
508 was exponential likely suggested the attainment of a lower limit and indicated a limited scope for further
509 reduction of SO₂ emissions in our region. In fact, it has been estimated that the maximum in EU will be a further
510 20% reduction through measures in industry, residential and commercial heating and reduced agricultural
511 waste burning (UNECE, 2016). Conversely, in Eastern European countries the scope for reduction is much
512 greater and around 60% (UNECE, 2016).

513 The trends of the *Secondary nitrate* source contributions were SE at both stations with very similar τ (8.96 yr –
514 8.59 yr), TR (67-69 %) and RC (13-17%). The decrease observed for the contribution from the *Secondary Nitrate*
515 source was related to the reduction in ambient NO_x concentrations (Figures 8 and 9). Figure 9 shows the levels
516 of tropospheric NO₂ column from 2005 to 2014 in South Europe from NASA NO₂ OMI level3 plotted using the
517 Giovanni online data system (Acker and Leptoukh, 2007). In Spain it can be observed a general decrease of the
518 concentrations of columnar NO₂ at regional level. Overall, the implementation of European directives affecting
519 industrial and power generation emissions as well as the increase of the proportion of energy produced from
520 renewable sources (cf. Figure 10 for Spain), among others, produced a significant reduction of SO₂ and NO_x
521 emissions. Around Barcelona the observed decreases were also attributed to the decrease of NO_x emissions
522 mainly from the five power generation plants around the city. Moreover, the implementation of the **regional**
523 **AQ Plan for SCRT** (continuously regenerating PM traps with selective catalytic reduction for NO₂) and the
524 hybridization and shift to natural gas engines of the Barcelona's bus fleet may have had an influence in the
525 observed reductions.

526 The decreasing trends ($p < 0.01$) of the *V-Ni bearing* source contributions were SE and L at BCN and MSY,
527 respectively, reflecting the trends observed at both stations for the concentrations of V and Ni (cf. Table 2). At
528 BCN the characteristic times (τ) **were** very similar to the characteristic times calculated for PM₁₀ V and Ni (cf.
529 Table 2) which were the main tracers of this source. TRs were around 61% at BCN and 64% at MSY and RCs were
530 similar (19-25 %). The observed decrease in the *V-Ni bearing* source contribution was mainly attributed to the
531 ban of the use of heavy oils and petroleum coke for power generation **in Spain from 2008**.

532 The *Industrial/Metallurgy* source contribution at BCN decreased exponentially (SE) at the rate of $-0.10 \mu\text{g m}^{-3}/\text{yr}$
533 ($p < 0.001$) reflecting the SE decreasing trends observed for the main tracers of this pollutant source (Pb, Cd and
534 As; cf. Table 2). The decrease of industrial emissions was mainly attributed to the implementation of IPPC
535 (Integrated Pollution Prevention and Control) Directives. Moreover, the observed decrease may be attributed to
536 a decrease in the emissions from industrial production (smelters, Querol et al., 2007) at a regional scale around
537 Barcelona. Also, the financial crisis, whose impact on industrial production and use of fuels is evident since
538 October 2008 also contributed to the observed trend. TR and RC for the *Industrial* source contributions at BCN

539 were 65% and 16%, respectively. As for the contributions from *Secondary sulfate* and *nitrate* sources, the
540 exponential trend observed for the *Industrial/Metallurgy* source contribution suggested the attainment of a
541 lower limit. As evidenced in Fig. 6 the contribution from this source from 2010 was quite low and rather
542 constant.

543 The contribution of the *Industrial/Traffic* source at MSY showed similar magnitude of the trend ($-0.11 \mu\text{g m}^{-3}/\text{yr}$
544 with $p < 0.01$) compared to the BCN *Industrial/Metallurgy* contribution being both sources traced mostly by the
545 same industrial tracers. However, this source at MSY was also traced by traffic tracers (i.e. Cu and Sn) which
546 decreased linearly with time (cf. Table 2), thus likely explaining the linear trend observed for the contribution of
547 this source at MSY. TR and RC were 56% and 13%, respectively, similar to those calculated for *Industrial* source
548 contribution at BCN.

549 Finally, the *Mineral* source contribution at MSY showed linear little significant decreasing trend ($p < 0.1$) in
550 agreement with what observed at the same station by Cusack et al. (2012). As already noted in Section 3.3, this
551 negative trend could be due to both a possible decrease of the emissions of finer anthropogenic mineral species
552 from specific sources such as cement and concrete production and construction works and unusual weather
553 conditions reducing Saharan dust contribution to PM and resuspension of dust.

554 In order to further interpret the observed trends, annual data on the annual National Energy Consumption
555 (NECo) from different energy sources (MINETUR, 2013) were also evaluated (Figure 10). Overall, the primary
556 energy consumption in Spain (NECo statistical data for Spain-MINETUR, 2013) increased from 2004 to 2007 and
557 decreased from 2007 with marked decrease in 2009. Since 2009, the energy consumption indicator remained
558 rather low and constant until 2012 when an additional decrease in 2013 and 2014 was observed. Oil
559 consumption was fairly constant during 2004–2007 showing an important decrease during 2008–2014. This
560 trend was probably governed by the fuel consumption for traffic road. Coal consumption remained constantly
561 high from 2004 to 2007 whereas, as for the emissions of SO_2 (Fig. 8), a sharp decrease occurred from 2007.
562 However, in the period 2011-2014 there was an important increase of coal consumption leading to an average
563 consumption similar to the year 2008. However, the implementation of FGD systems contributed to maintain
564 SO_2 at low concentrations, even in the coal production regions in Spain (cf. Querol et al., 2014). The
565 hydroelectric generation was rather specular to coal consumption. For example, the increase in 2010 of
566 hydroelectric consumption, due to high rainfall rate, mirrored the decrease in the coal consumption observed
567 the same year. Finally, renewable energy consumption increased by 440% from 2004 to 2014, with a gradual
568 growth in the NECo.

569

570 5.0 Conclusions

571 PM chemical speciated data collected at two twin stations in NE of Spain (Barcelona: urban background station
572 and Montseny: regional background station) during 2004 – 2014 were used to study the trends of the

573 contributions of pollutant sources from PMF model and of their chemical tracers. Despite the fact the trends of
574 different PM fractions (PM_{2.5} and PM₁₀) were linear during the period under study, the trends of specific
575 chemical elements and source contributions were exponential demonstrating the different effectiveness and/or
576 time of implementation of the different mitigation strategies. Statistically significant exponential trends ($p <$
577 0.01 or 0.001) were mainly observed for the industrial tracers (Pb, Cd, As) in both PM₁₀ and PM_{2.5} and at both
578 sites. The concentrations of V and Ni showed exponential trends in BCN and linear trends at MSY likely because
579 of the higher distance of the MSY station to the sources of V and Ni (shipping and, before 2008, energy
580 production) compared to BCN. Traffic tracers at MSY (Sn, Cu) showed very similar linear decreasing trends with
581 higher magnitude of the trends in the fine (PM_{2.5}) fractions compared to PM₁₀ likely because of possible sources
582 of coarser Sn and Cu reducing the magnitude of the trends in the PM₁₀ mass fraction. The concentrations of Sb
583 at MSY showed marked exponential decreasing trend compared to other traffic tracers (Cu and Sn) which could
584 be explained by a possible progressive reduction of Sb content in vehicle brakes. Secondary inorganic aerosols
585 (SO₄²⁻, NO₃⁻ and NH₄⁺) also showed marked decreasing trends (both linear and exponential) in both fractions and
586 at both sites. However, in general the magnitude of the trends for these species and their statistical significance
587 were higher at BCN compared to MSY.

588 The PM₁₀ source contributions that showed statistically significant downward trends at both Barcelona (BCN;
589 UB) and Montseny (MSY; RB) were from *Secondary sulfate*, *Secondary nitrate*, and *V-Ni bearing* sources. For
590 these source contributions the decreasing trends were exponential indicating that the trends were not gradual
591 and consistent over time and that the effectiveness of the control measures for these pollutants was stronger at
592 the beginning of the period under study (2004-2009 approximately) compared to the end of the period
593 considered. Statistically significant decreasing trends were observed for the contributions from *Industrial/Traffic*
594 and *Mineral* sources at MSY and from the *Industrial/metallurgy* source at BCN. These sources were mostly
595 linked with anthropogenic activities and the observed decreasing trends confirmed the effectiveness of
596 pollution control measures implemented at EU or regional/local levels. The economic crisis which started in
597 2008 in Spain also contributed to the observed trends. Conversely, the contributions from sources mostly linked
598 with natural processes such as *Aged Marine* (at both BCN and MSY) and *Aged Organic* (at MSY) did not show
599 statistically significant trends. The general trends observed for the calculated PMF source contributions well
600 reflected the trends observed for the chemical tracers of these pollutant sources. The decrease in the
601 *Secondary sulfate* source contribution was mainly attributed to the EC Directive on Large Combustion Plants
602 implemented in Spain from 2008, resulting in the application of fuels gas desulfurization (FGD) systems in a
603 number of large facilities. Moreover, according to the 2008 Regional AQ Plan, the use of heavy oils and
604 petroleum coke for power generation was forbidden around Barcelona from 2008 in favour of natural gas. As a
605 consequence, a decrease of the contributions from the V-Ni bearing source at both sites was also observed. The
606 decrease observed for the contribution of the *Secondary Nitrate* source was mainly due to the reduction in
607 ambient NO_x concentrations. In Spain a general decrease of the concentrations of NO₂ at regional level was
608 observed and it was mainly related with the lower energy consumption related with the financial crisis. The

609 decrease of nitrates concentrations and *Secondary nitrate* source contributions around Barcelona was also
610 attributed to the decrease of NO_x emissions from the five power generation plants around the city. Moreover, a
611 Regional AQ Plan implementing the SCRT (continuously regenerating PM traps with selective catalytic reduction
612 for NO₂) and the hybridization and shift to natural gas engines of the Barcelona's bus fleet may have had also an
613 influence in NO_x ambient concentrations. The *Industrial/Metallurgy* source contribution at BCN decreased
614 exponentially reflecting the exponential trends observed for the main tracers of this pollutant source (Pb, Cd
615 and As). The implementation of IPPC (Integrated Pollution Prevention and Control) Directives together with a
616 decrease in the emissions from industrial production (smelters) at a regional scale around Barcelona explained
617 the observed trends. Overall, the magnitude of the decreasing trends of the contributions of the pollutant
618 sources were higher at BCN compared to MSY likely because of the proximity of the BCN measurement site to
619 anthropogenic pollutant sources compared to the MSY site. The results presented in this work clearly confirm
620 the beneficial effect of the AQ measures taken in recent years in Europe. However, the WHO limit values of
621 specific pollutants, PM₁₀ and PM_{2.5} among these, are still exceeded especially at urban level and industrial
622 hotspots. To meet the WHO guide levels important actions are still required for the next decade and the
623 interpretation of past air quality trends may yield relevant outcomes for planning further cost-effective actions.
624 We would like to highlight that a non-linear approach to trend studies is very attractive given that some air
625 pollutants reported in this work showed not gradual-with-time reductions. Conversely, for specific pollutant
626 source-contribution/concentration in our region, the decreasing trends were less steep at the end of the period
627 compared to the beginning thus likely indicating the attainment of a lower limit. This was the case for example
628 for the *Secondary sulfate* source contribution decreasing exponentially from 2004 to 2014 thus likely indicating
629 a limited scope for further reduction of SO₂ emissions in our region.

630

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642

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Table 1: Trends of different PM mass fractions from gravimetry (grav) and optical (OPC) measurements at BCN (bold italic) and MSY (2004-2014). TR (%) = Total Reduction; RC (%) = Residual Component. Significance of the trends following the Mann-Kendall test: *** (p-value < 0.001), ** (p-value < 0.01), * (p-value < 0.05), + (p-value < 0.1).

PM _x	PM _x		Mann-Kendall fit			
	Conc. 2004 (µgm ⁻³)	Conc. 2014 (µgm ⁻³)	p-value	Trend [µgm ⁻³ /yr]	TR [%]	RC [%]
PM ₁₀ (grav.)	41.1	19.2	***	-2.83	59.2	8.5
	19.2	13.9		-0.17	10.5	17.6
PM _{2.5} (grav.)	31.6	13.2	***	-2.03	60.1	7.9
	16.2	9.8	+	-0.33	25.6	17.3
PM ₁₀ (OPC)	39.1	19.8	***	-2.20	50.4	10.0
	18.6	12.3		-0.13	7.8	16.9
PM _{2.5} (OPC)	27.1	12.9	**	-1.55	49.6	9.8
	16.5	9.3	+	-0.26	21.2	17.5

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Table 2: Mann-Kendall and Multi-exponential trends of different chemical species in PM₁₀ at BCN (bold italic) and MSY. Type of trend: linear (L), single-exponential (SE), double exponential (DE); *a* (μgm⁻³) and *τ* (yr) are the constants and the characteristic times, respectively, of the exponential data fittings; NL (%) = Non-Linearity; TR (%) = Total Reduction; RC (%) = Residual Component; ns = not statistically significant; ni = not included. Significance of the trends: *** (p-value < 0.001), ** (p-value < 0.01), * (p-value < 0.05), + (p-value < 0.1).

Specie	PM ₁₀ (BCN;MSY)		Fit type	NL (%)	p- value	Mann- Kendall fit Trend [μgm ⁻³ /yr]	Multi-exponential fit			TR (%)	RC (%)
	Concentration 2004 (μgm ⁻³)	Concentration 2014 (μgm ⁻³)					<i>a</i> (μgm ⁻³)	<i>τ</i> (yr)	Trend [μgm ⁻³ /yr]		
Pb	<i>0.02685</i>	<i>0.00694</i>	<i>SE</i>	<i>27</i>	<i>***</i>		<i>0.03246</i>	<i>6.12</i>	<i>-0.00222</i>	<i>80</i>	<i>17</i>
	0.00481	0.00190	SE	11	**		0.00553	10.22	-0.00031	62	13
Cd	<i>0.00043</i>	<i>0.00015</i>	<i>SE</i>	<i>19</i>	<i>***</i>		<i>0.00048</i>	<i>7.59</i>	<i>-3.10e-5</i>	<i>73</i>	<i>17</i>
	0.00017	0.00006	SE	18	**		0.00018	7.92	-1.12E-5	72	16
As	<i>0.00094</i>	<i>0.00036</i>	<i>SE</i>	<i>14</i>	<i>***</i>		<i>0.00118</i>	<i>9.11</i>	<i>-7.07E-5</i>	<i>67</i>	<i>11</i>
	0.00029	0.00017	L	<10	***	-1.29E-5				50	9
V	<i>0.01116</i>	<i>0.00454</i>	<i>SE</i>	<i>12</i>	<i>**</i>		<i>0.01502</i>	<i>10.04</i>	<i>-0.00086</i>	<i>63</i>	<i>17</i>
	0.00328	0.00175	L	<10	**	-0.00022				59	15
Ni	<i>0.00531</i>	<i>0.00284</i>	<i>SE</i>	<i>11</i>	<i>***</i>		<i>0.00678</i>	<i>10.61</i>	<i>-0.00037</i>	<i>61</i>	<i>16</i>
	0.00155	0.00100	L	<10	**	-7.10E-5				43	20
Sn	<i>ni</i>	<i>ni</i>									
	0.00127	0.00057	L	<10	*	-3.65E-5				39	16
Cu	<i>ni</i>	<i>ni</i>									
	0.00420	0.00216	L	<10	*	-0.00014				36	20
Sb	<i>ni</i>	<i>ni</i>									
	0.00058	0.00025	SE	11	**		0.00064	10.46	-3.57E-5	62	13
SO ₄ ²⁻	<i>5.74436</i>	<i>2.28596</i>	<i>SE</i>	<i>12</i>	<i>***</i>		<i>6.56033</i>	<i>9.81</i>	<i>-0.37868</i>	<i>64</i>	<i>12</i>
	2.84849	1.67712	L	<10	**	-0.11836				42	18
NO ₃ ⁻	<i>5.07816</i>	<i>1.72401</i>	<i>SE</i>	<i>12</i>	<i>**</i>		<i>6.49890</i>	<i>9.83</i>	<i>-0.37484</i>	<i>64</i>	<i>15</i>
	1.80724	0.67419	L	<10	**	-0.10593				54	13
NH ₄ ⁺	<i>1.92062</i>	<i>0.57008</i>	<i>SE</i>	<i>12</i>	<i>***</i>		<i>1.90645</i>	<i>9.64</i>	<i>-0.11095</i>	<i>65</i>	<i>14</i>
	1.14268	0.40135	SE	13	*		1.28868	9.26	-0.07640	66	22
Al ₂ O ₃	<i>ni</i>	<i>ni</i>									
	0.72357	0.46382	L	<10	*	-0.02383				34	18
Ca	<i>ni</i>	<i>ni</i>									
	0.42703	0.28279	L	<10	*	-0.01638				38	17
Fe	<i>ni</i>	<i>ni</i>									
	0.22371	0.14895	L	<10	+	-0.00593				6	44
Na	<i>1.02188</i>	<i>0.77408</i>	<i>L</i>	<i><10</i>	<i>*</i>	<i>-0.03943</i>				<i>34</i>	<i>12</i>
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803 **Table 3:** Mann-Kendall and Multi-exponential trends of different chemical species in PM_{2.5} at BCN (bold italic) and MSY. Type of trend:
 804 linear (L), single-exponential (SE), double exponential (DE); **a** (μgm⁻³) and **τ** (yr) are the constants and the characteristic times,
 805 respectively, of the exponential data fittings; NL (%) = Non-Linearity; TR (%) = Total Reduction; RC (%) = Residual Component; ns = not
 806 statistically significant; ni = not included. Significance of the trends: *** (p-value < 0.001), ** (p-value < 0.01), * (p-value < 0.05), + (p-
 807 value < 0.1).

Specie	PM _{2.5} (BCN;MSY)		Fit type	NL (%)	p-value	Mann-Kendall fit	Multi-exponential fit			TR (%)	RC (%)
	Concentration 2004 (μgm ⁻³)	Concentration 2014 (μgm ⁻³)				Trend [μgm ⁻³ /yr]	a (μgm ⁻³)	τ (yr)	Trend [μgm ⁻³ /yr]		
Pb	0.02117	0.00500	<i>SE</i>	27	***		0.02390	6.24	-0.00163	80	13
	0.00642	0.00149	SE	28	***		0.00716	6.08	-0.00049	81	18
Cd	0.00041	0.00011	<i>SE</i>	23	***		0.00047	6.81	-3.11E-5	77	13
	0.00020	0.00005	SE	23	***		0.00020	6.77	-1.35E-5	77	18
As	0.00069	0.00027	<i>SE</i>	14	***		0.00091	9.00	-5.43E-5	67	11
	0.00029	0.00013	SE	15	**		0.00033	8.56	-2.04E-5	69	19
V	0.00823	0.00368	<i>SE</i>	11	**		0.01121	11.13	-0.00061	59	16
	0.00271	0.00130	L	<10	**	-0.00017				64	24
Ni	0.00402	0.00185	<i>SE</i>	10	**		0.00498	11.23	-0.00027	59	15
	0.00189	0.00080	SE	13	**		0.00205	9.36	-0.00012	42	21
Sn	<i>ni</i>	<i>ni</i>									
	0.00157	0.00043	L	<10	***	-0.00084				61	12
Cu	<i>ni</i>	<i>ni</i>									
	0.00394	0.00113	SE	14	**		0.00426	8.99	-0.00026	67	13
Sb	<i>ni</i>	<i>ni</i>									
	0.00053	0.00015	DE	48	**		0.00069 1.3E-6	4.52 -2.50	-3.86E-5	70	16
SO ₄ ²⁻	4.86564	1.92388	<i>SE</i>	12	***		5.64582	9.69	-0.32778	64	9
	2.98922	1.43381	L	<10	**	-0.16222				54	15
NO ₃ ⁻	3.45513	0.86002	<i>SE</i>	19	***		4.14459	7.61	-0.26753	73	16
	1.66095	0.29452	SE	30	***		1.96014	5.81	-0.13550	82	21
NH ₄ ⁺	2.19735	0.68393	<i>SE</i>	11	***		2.27813	10.53	-0.12701	61	15
	1.39366	0.48049	SE	18	**		1.62588	7.94	-0.10266	72	14
Al ₂ O ₃	<i>ni</i>	<i>ni</i>									
	0.30245	0.10153	SE	13	*		0.26678	9.36	-0.01574	66	35
Ca	<i>ni</i>	<i>ni</i>									
	0.11478	0.06540	L	<10	+	-0.00494				50	33
Fe	<i>ni</i>	<i>ni</i>									
	0.09679	0.03716	L	<10	*	-0.00504				61	31
Na	0.27476	0.17863	<i>L</i>	<10	+	-0.01247				41	15
	0.13091	0.07252	L	<10	*	-0.00584				45	18

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817 **Table 4:** Mann-Kendall and Multi-exponential trends of source contributions in PM₁₀ from PMF at BCN (bold italic) and MSY. Type: linear
 818 (L), single-exponential (SE), double exponential (DE); **a** (μgm⁻³) and **τ** (yr) are the constants and the characteristic times, respectively, of
 819 the exponential data fittings; NL (%) = Non-Linearity; TR (%) = Total Reduction; RC (%) = Residual Component; ni = not included .
 820 Significance of the trends following the Mann-Kendall test: *** (p-value < 0.001), ** (p-value < 0.01), * (p-value < 0.05), + (p-value < 0.1).

Source	PM ₁₀ (BCN;MSY)		Fit type	NL (%)	p-value	Mann- Kendall fit	Multi-exponential fit			TR (%)	RC (%)
	Contribution 2004 (μgm ⁻³)	Contribution 2014 (μgm ⁻³)				Trend [μgm ⁻³ /yr]	a (μgm ⁻³)	τ (yr)	Trend [μgm ⁻³ /yr]		
<i>Secondary sulfate</i>	10.27	3.38	DE	45	**		12.33 3.82	1.65 105.80	-0.71	67	16
	6.57	3.07	SE	12	**		5.99	13.22	-0.32	53	21
<i>Secondary nitrate</i>	6.99	1.96	SE	14	***		8.54	8.96	-0.51	67	13
	2.03	0.47	SE	15	**		2.44	8.59	-0.15	69	17
<i>V-Ni bearing</i>	4.23	1.84	SE	11	**		5.66	10.59	-0.32	61	19
	0.79	0.44	L	8	**	-0.07				64	25
<i>Industrial/Metall urgy (BCN)</i>	1.64	0.71	SE	21	***		1.76	9.56	-0.10	65	16
<i>Mineral</i>	<i>ni</i>	<i>ni</i>									
	3.46	2.32	L	5	+	-0.10				30	21
<i>Industrial/Traffic (MSY)</i>	2.08	1.01	L	7	**	-0.11				56	13

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838 **Figure Captions:**

839 **Figure 1:** Location of the Barcelona (BCN) and Montseny (MSY) measuring stations. Red full circle highlights the location of the BCN
840 measuring station before 2009. Green full circle highlights the new location of the BCN (from 2009) and MSY measuring stations.

841 **Figure 2:** Mann-Kendall fit of PM_{2.5} trends at MSY station for the periods 2002-2010 (as in Cusack et al., 2012), 2004 – 2014 (this work),
842 and 2002 – 2014 (largest period available in the time of writing). Reported are: magnitude of the trends [$\mu\text{g m}^{-3}/\text{yr}$]; p-value; Total
843 Reduction (TR) and Residual Component (RC). Significance of the trends following the Mann-Kendall test: *** (p-value < 0.001), ** (p-
844 value < 0.01), * (p-value < 0.05), + (p-value < 0.1).

845 **Figure 3:** Mann-Kendall (MK) and Multi-exponential (ME) trends for chemical species at BCN in PM₁₀. Measured concentration (green
846 line); Multi-exponential trend (red line); Multi-exponential residuals (blue line); Mann-Kendall trend (black line); Mann-Kendall residuals
847 (grey line). Trend type: linear (L), single-exponential (SE), double exponential (DE).

848 **Figure 4:** Mann-Kendall (MK) and Multi-exponential (ME) trends for chemical species at MSY in PM₁₀. Measured concentration (green
849 line); Multi-exponential trend (red line); Multi-exponential residuals (blue line); Mann-Kendall trend (black line); Mann-Kendall residuals
850 (grey line). Trend type: linear (L), single-exponential (SE), double exponential (DE).

851 **Figure 5:** Source contributions from PMF model in PM₁₀ at Montseny (MSY) and Barcelona (BCN). Mean values during 2004-2014. Values
852 reported are: **Source; $\mu\text{g}/\text{m}^3$; %.**

853 **Figure 6:** Mann-Kendall and Multi-exponential trends for source contributions in PM₁₀ at BCN. Measured concentration (green line);
854 Multi-exponential trend (red line); Multi-exponential residuals (blue line); Mann-Kendall trend (black line); Mann-Kendall residuals (grey
855 line). Trend type: linear (L), single-exponential (SE), double exponential (DE). Highlighted with yellow colour the source contributions at
856 BCN from *Mineral, Traffic and Road/work resuspension* were excluded from the trend discussion.

857 **Figure 7:** Mann-Kendall and Multi-exponential trends for source contributions in PM₁₀ at MSY. Measured concentration (green line);
858 Multi-exponential trend (red line); Multi-exponential residuals (blue line); Mann-Kendall trend (black line); Mann-Kendall residuals (grey
859 line). Trend type: linear (L), single-exponential (SE), double exponential (DE).

860 **Figure 8:** Spanish national emission of SO₂ and NO_x (normalized to year 2004).

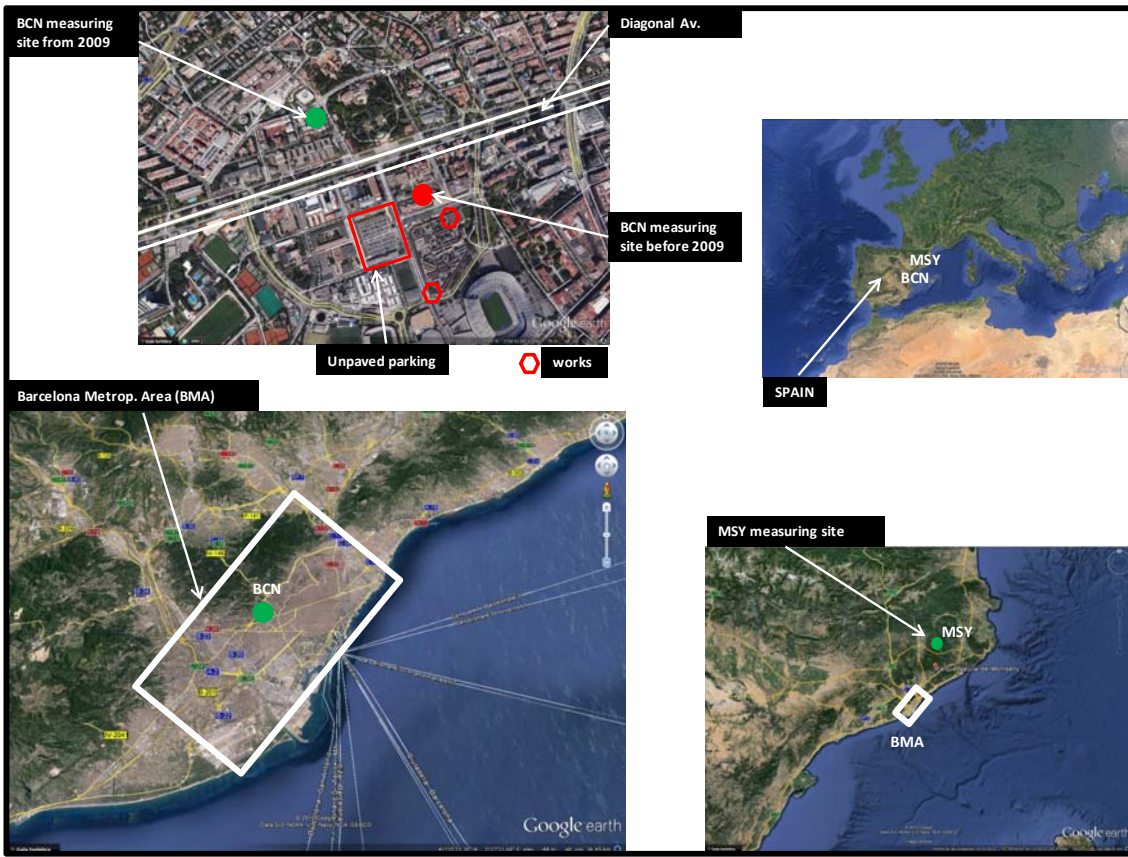
861 **Figure 9:** NASA OMI level 3 tropospheric NO₂ column plotted using the Giovanni online data system, developed and maintained by the
862 NASA GES DISC.

863 **Figure 10:** Annual (2004–2014) energy consumption for Spain (normalized to year 2004). Data from the Spanish Ministry of Industry
864 (MINETUR, 2013).

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869 **Figure 1**

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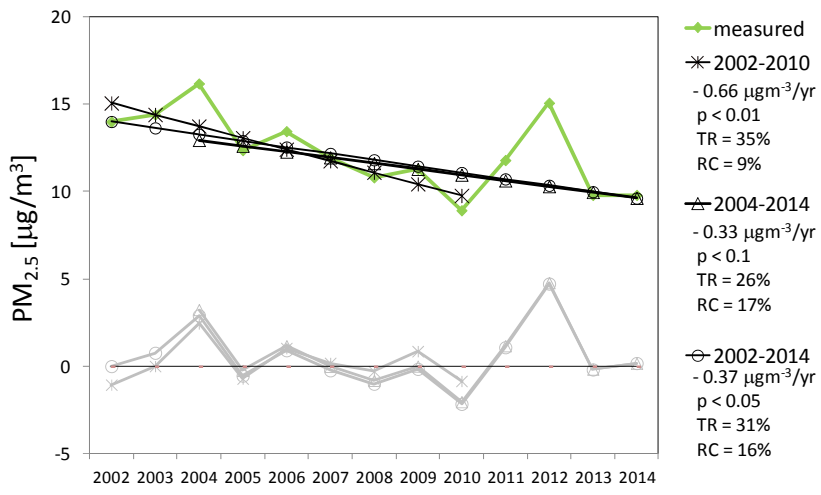
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879 **Figure 2**

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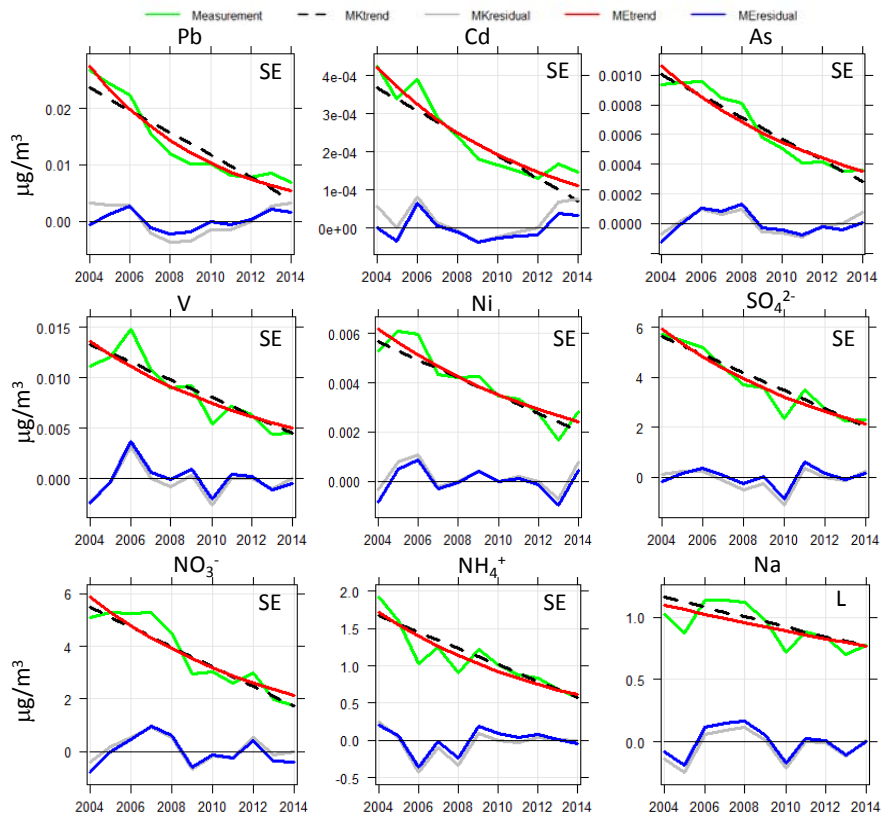
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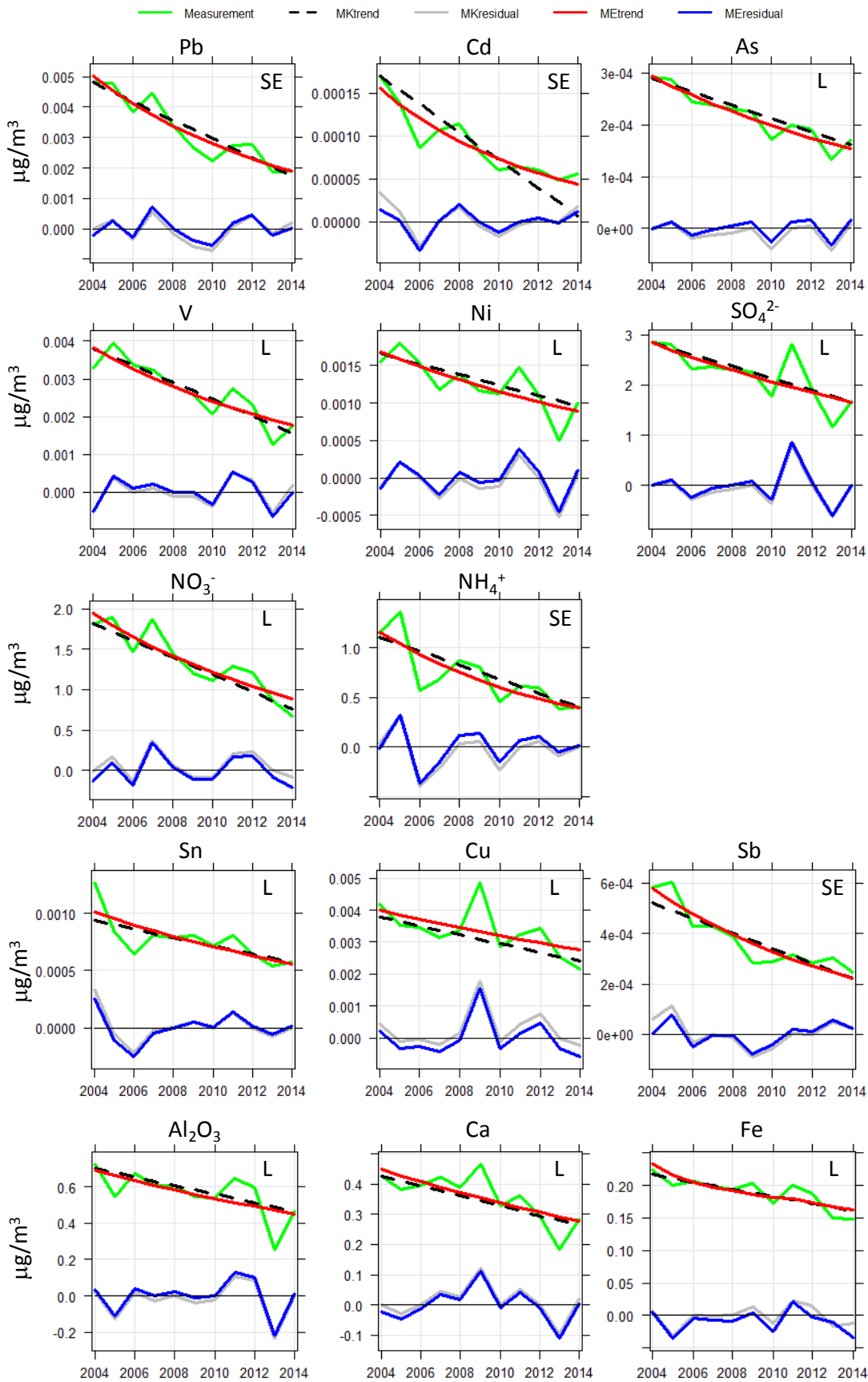
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889 **Figure 3**

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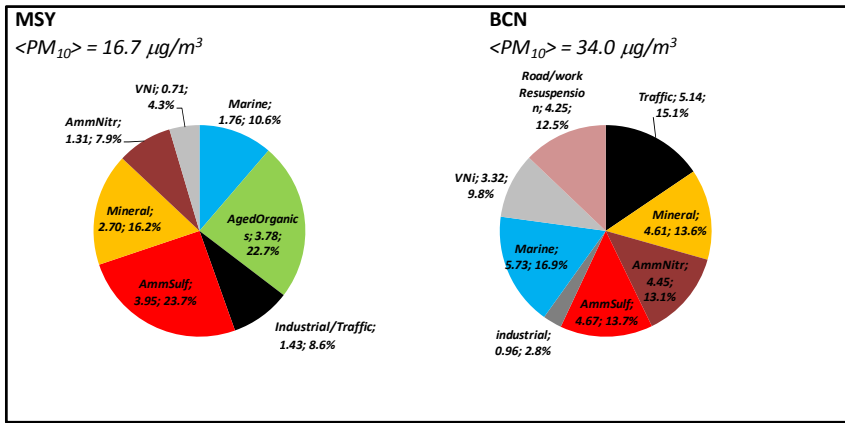
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895 **Figure 4**

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900 **Figure 5**

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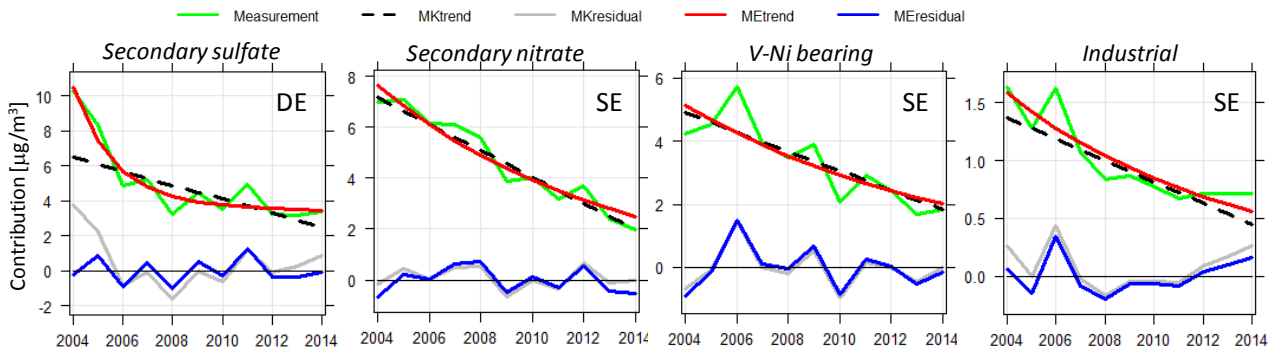
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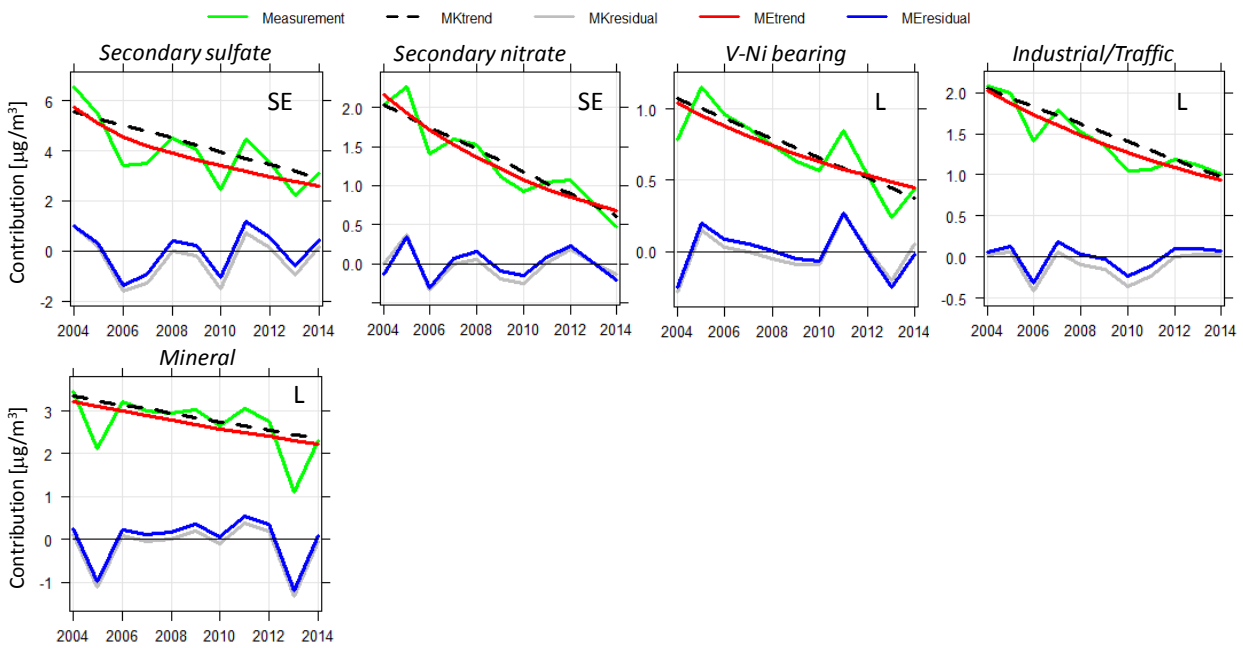
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917 **Figure 6**

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920 **Figure 7**

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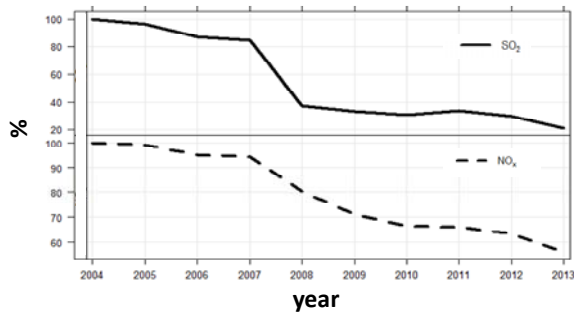
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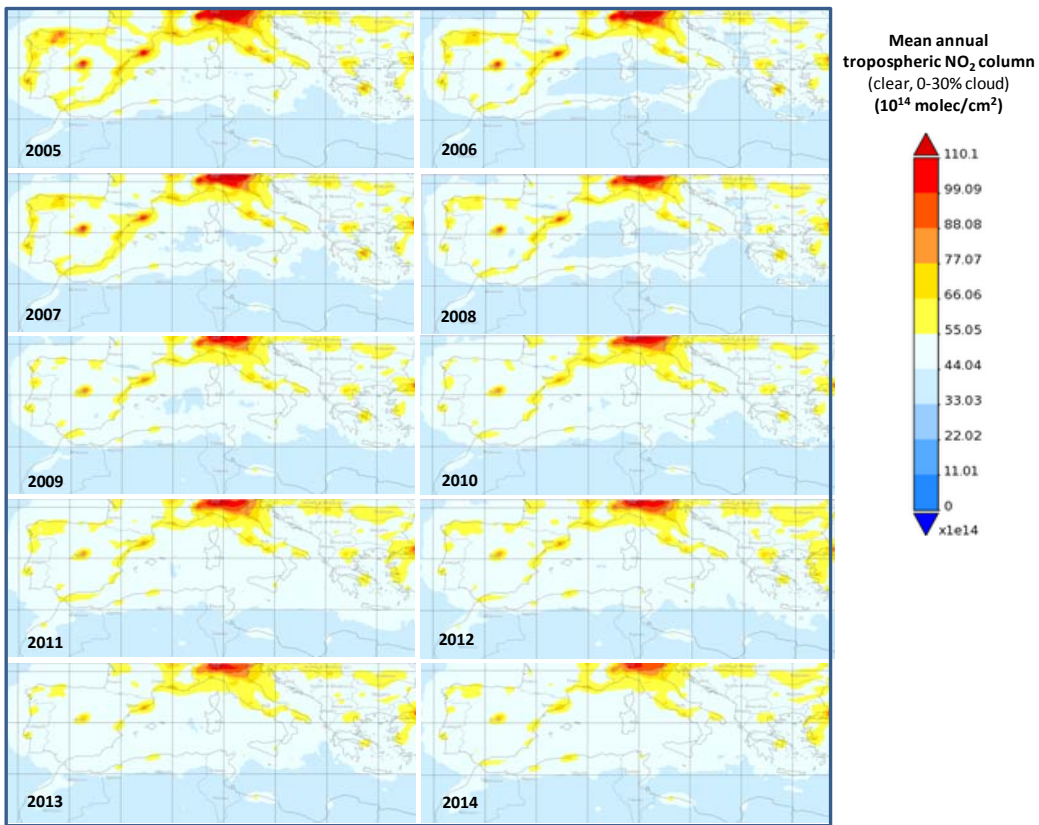


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931 **Figure 8**

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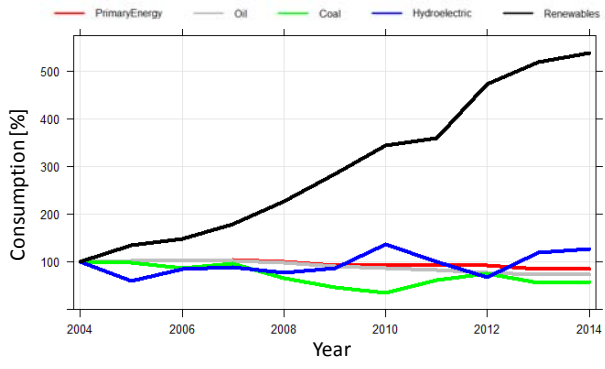
935 **Figure 9**

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941 **Figure 10**

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